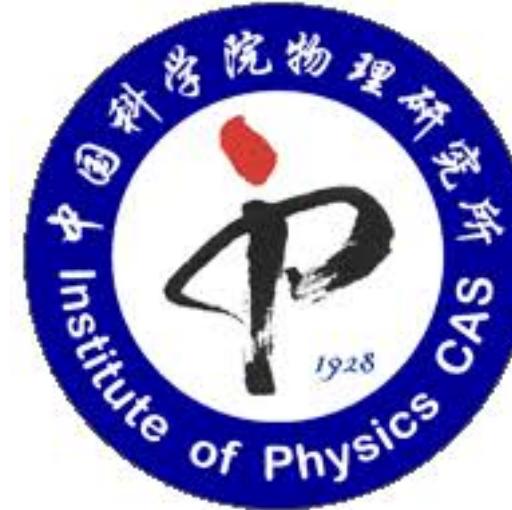


# Deep Learning for Computational Scientists

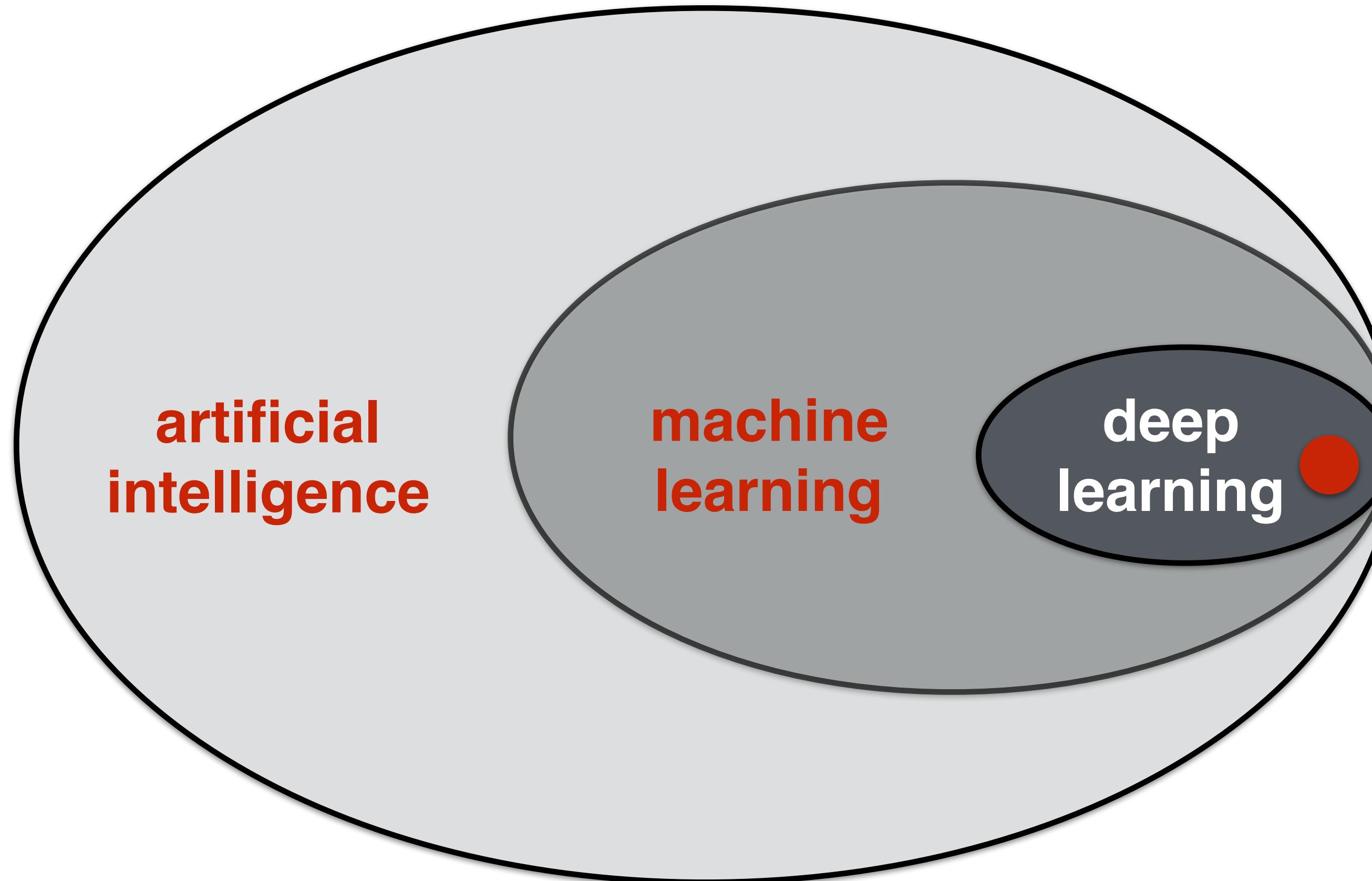
Lei Wang (王磊)

<https://wangleiphy.github.io>

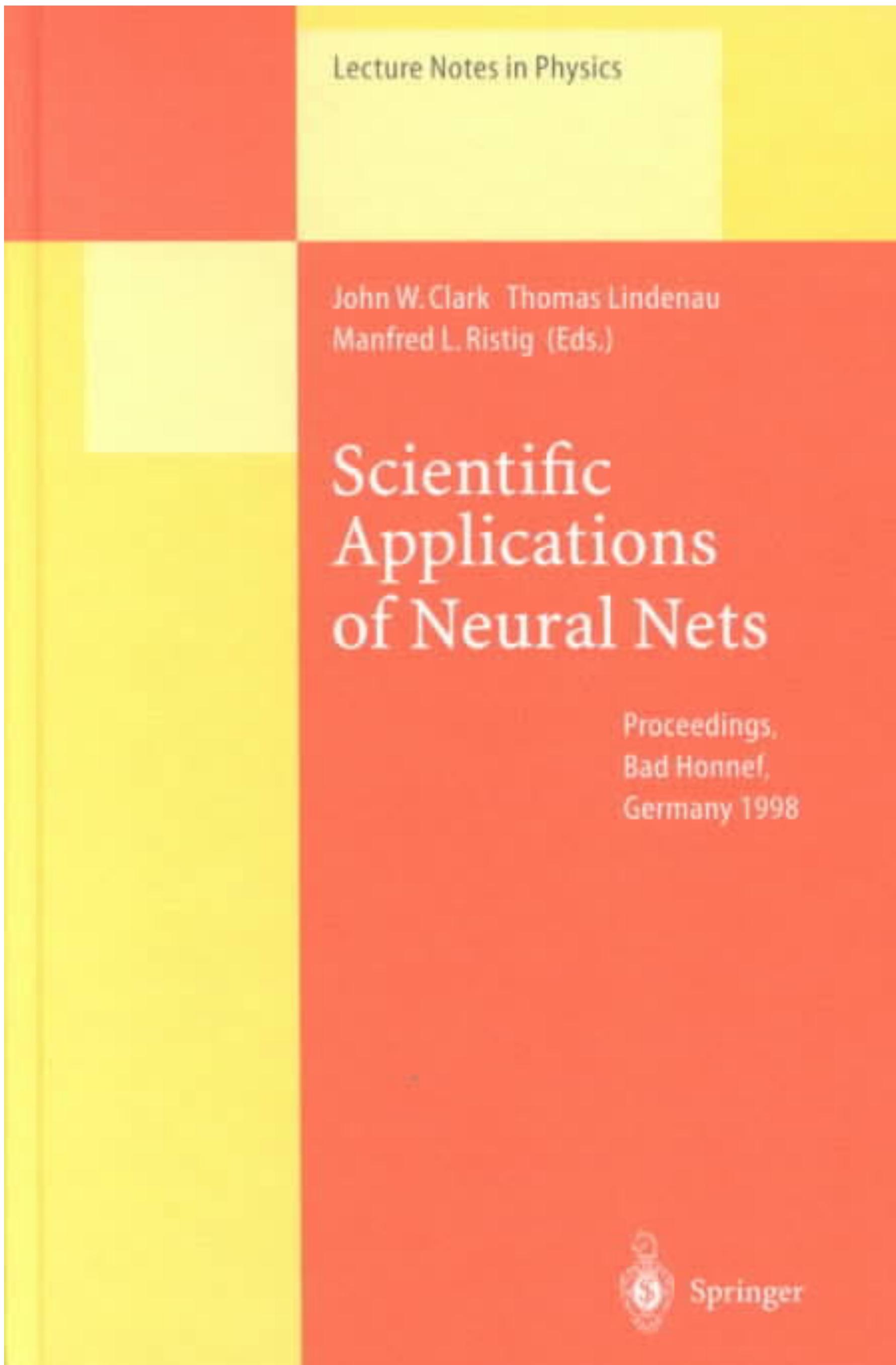
Institute of Physics, Beijing  
Chinese Academy of Sciences



# Why deep learning ?



**Game changing technology for scientific research  
especially computational science**



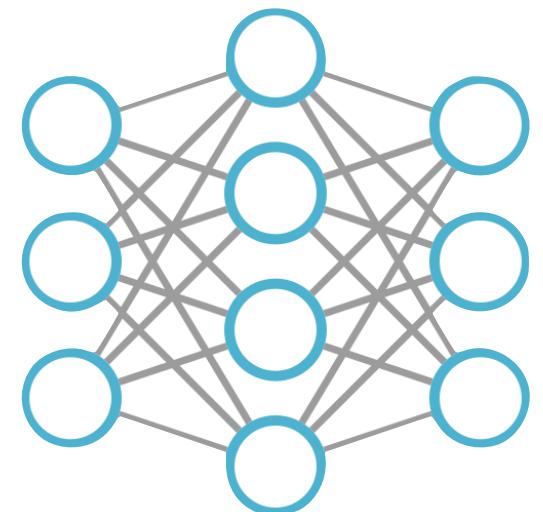
## Gem in between this and last hype cycles

### 8 Doing Science With Neural Nets: Pride and Prejudice

When neural networks re-emerged on the scene in the mid-80s as a new and glamorous computational paradigm, the initial reaction in some sectors of the scientific community was perhaps too enthusiastic and not sufficiently critical. There was a tendency on the part of practitioners to oversell the powers of neural-network or “connectionist” solutions relative to conventional techniques – where conventional techniques can include both traditional theory-rich modeling and established statistical methods. The last five years have seen a correction phase, as some of the practical limitations of neural-network approaches have become apparent, and as scientists have become better acquainted with the wide array of advanced statistical tools that are currently available.

Why now, again ?  
[What has changed ?](#)  
[What has not ?](#)

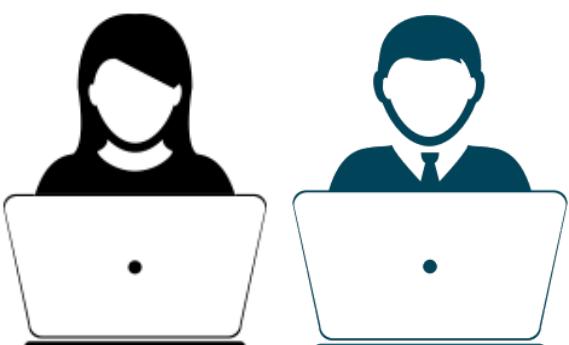
# Plan



**Hitchhiker's guide to deep learning**



**Secrets behind deep learning**

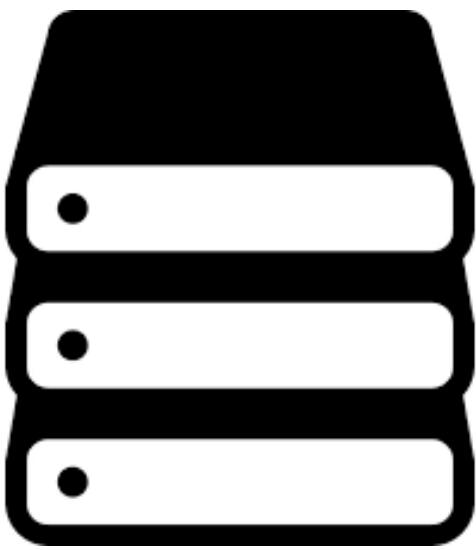


**Hands on time**

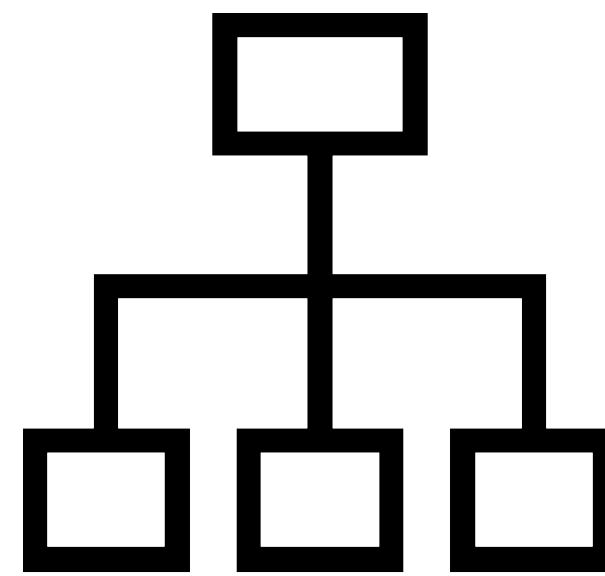
Don't panic!

# Key components

Data



Model



Cost function

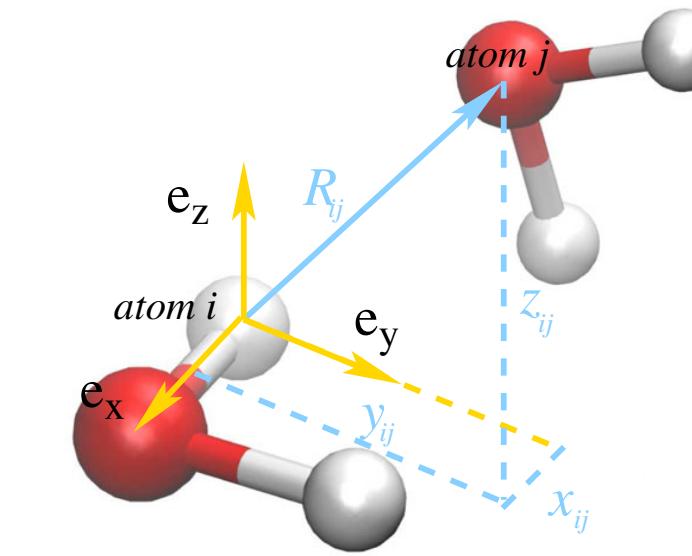
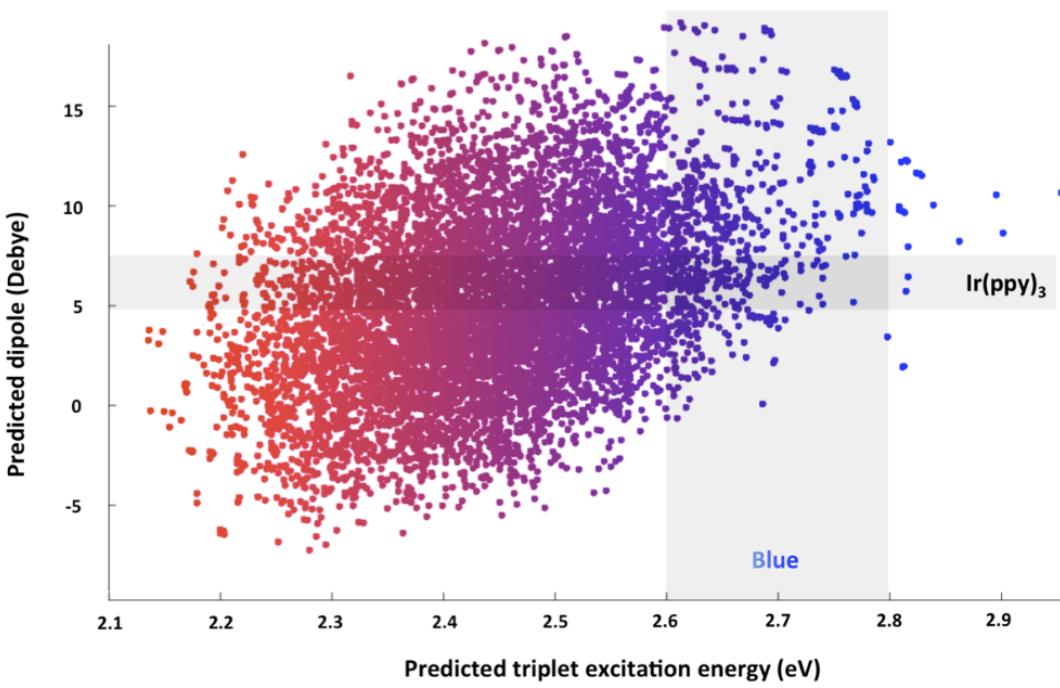


Optimization

$\hat{\theta}$

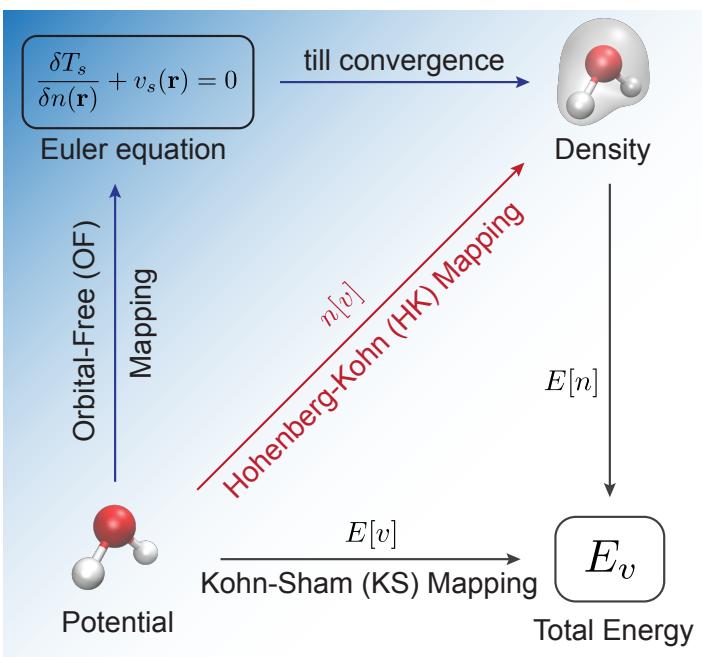
Switch to blackboard

# Some applications

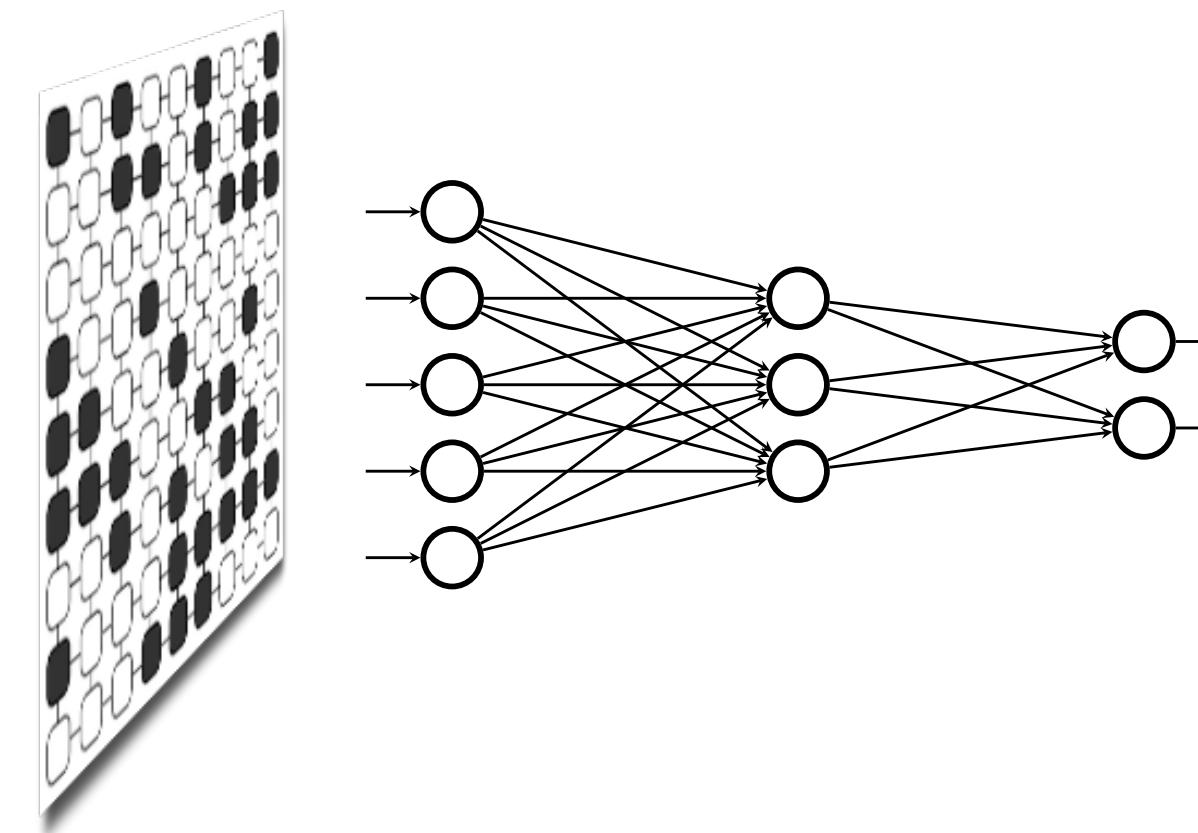


Materials informatics

Molecular simulation

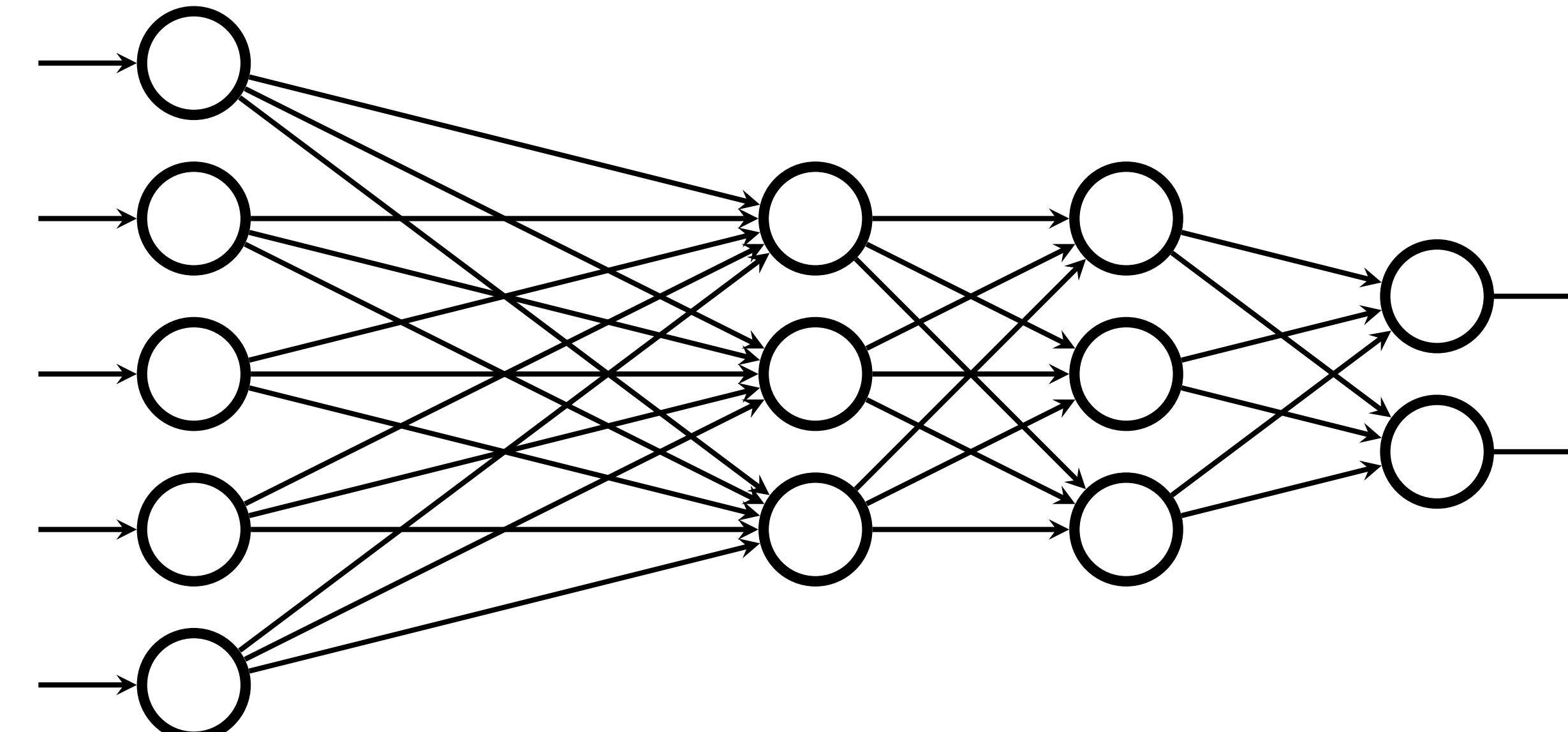
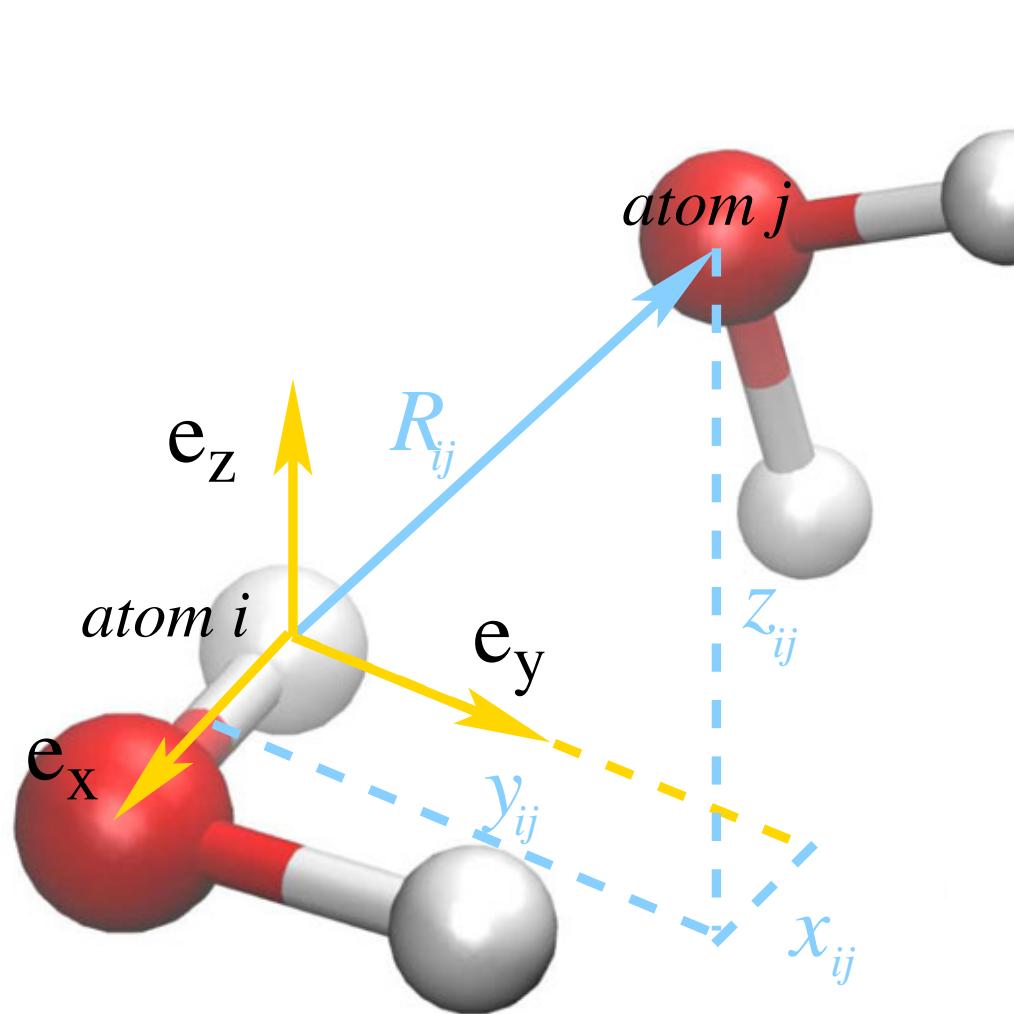


Density functionals

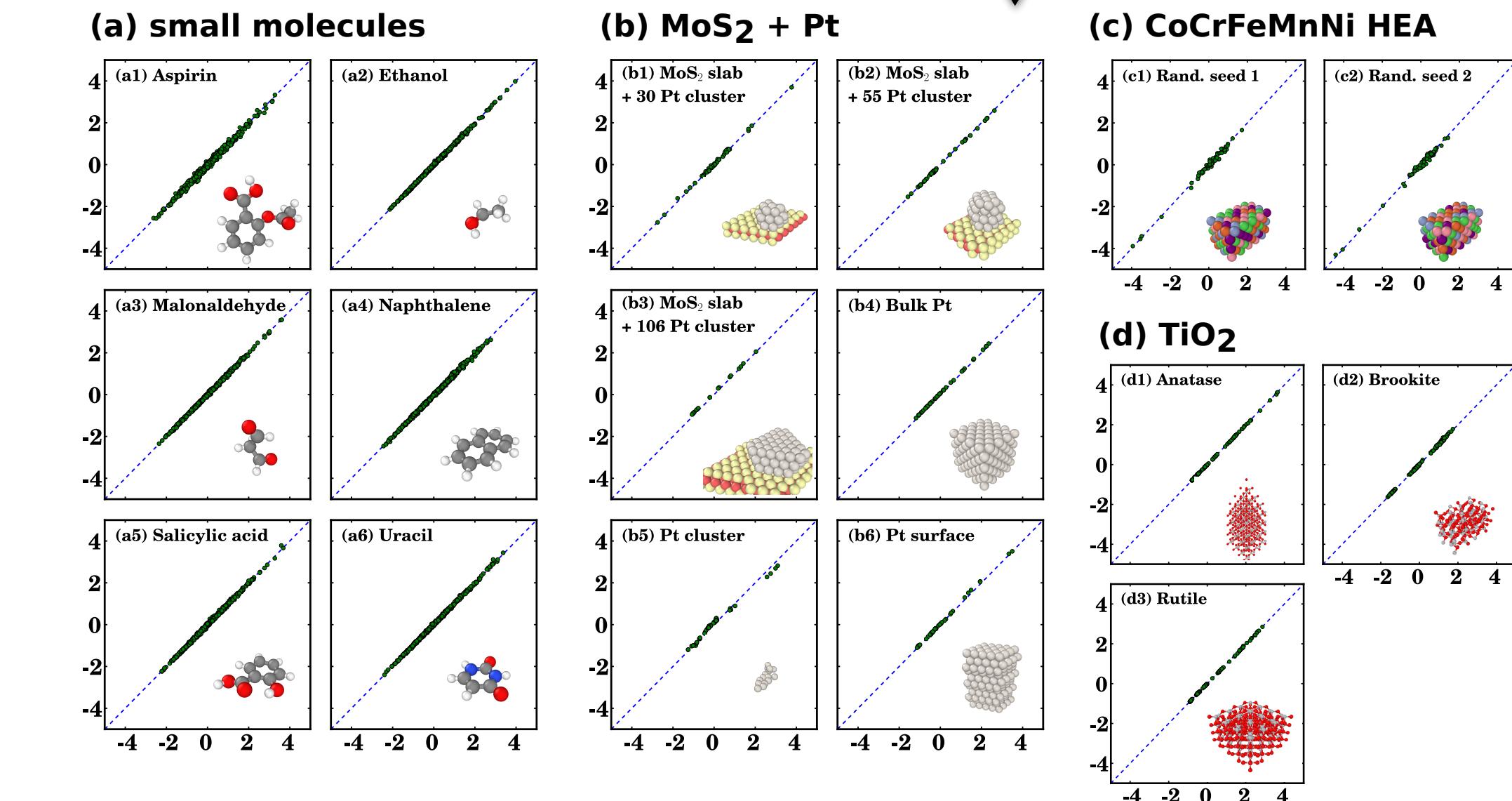


“Phase” recognition

# Machine learning energy potential



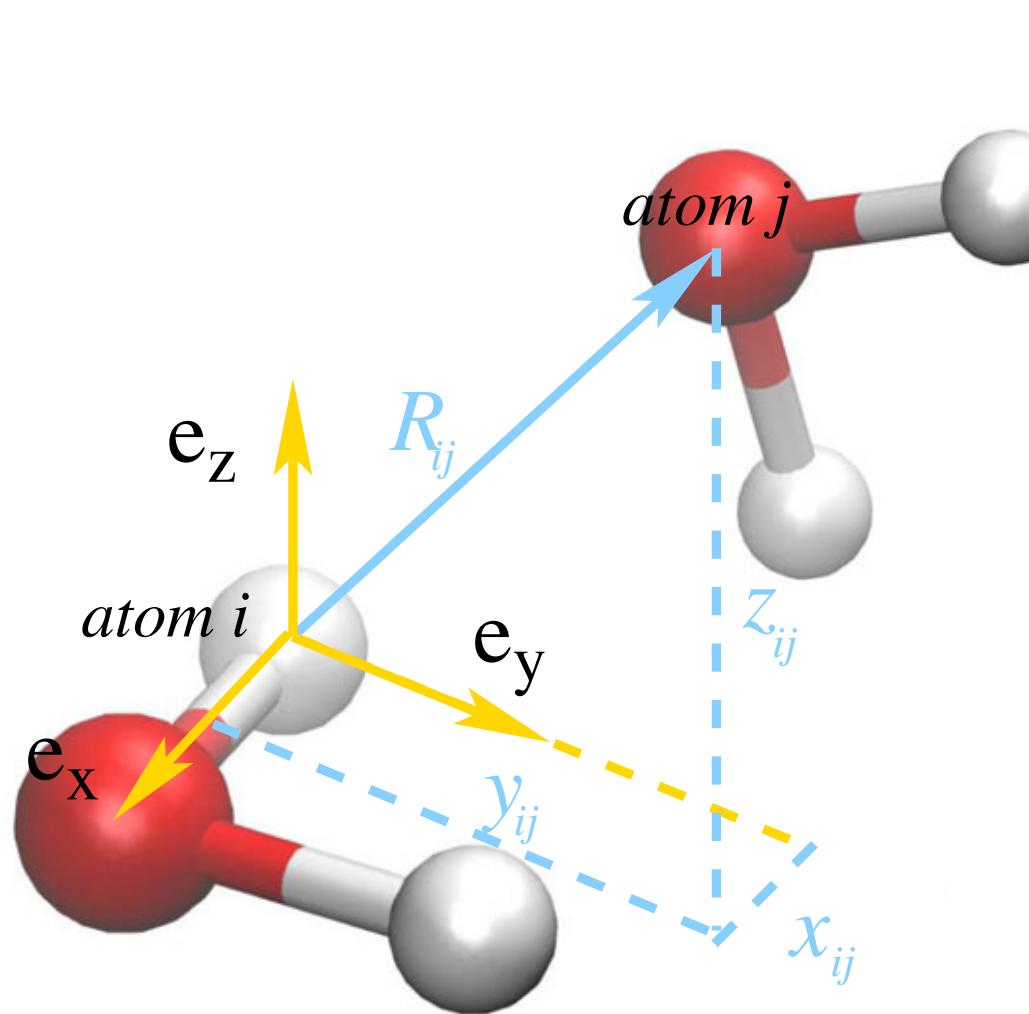
Atom species,  
position...



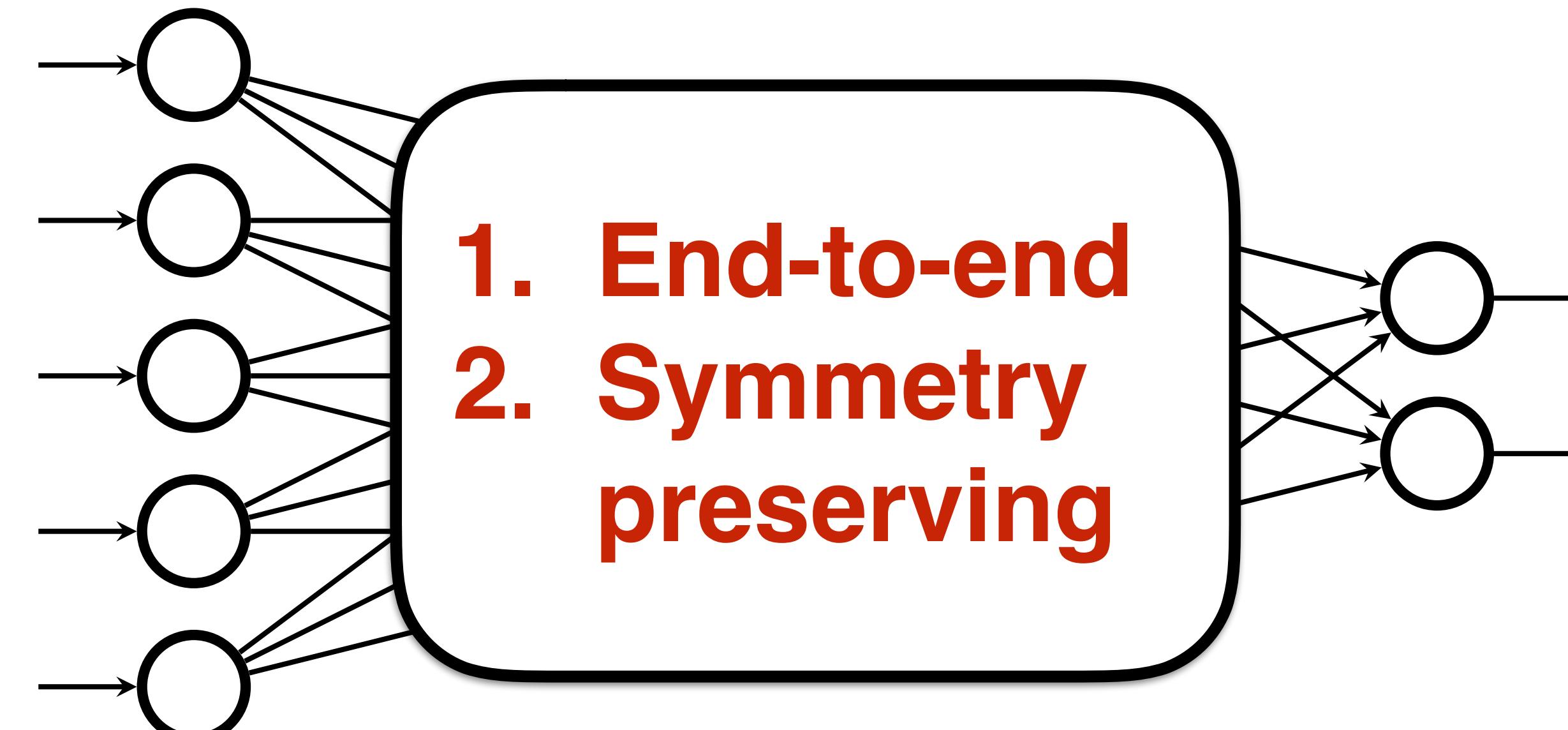
Zhang, Han, Wang, Car, E, PRL 2018

Zhang, Han, Wang, Saidi, Car, E, NIPS 2018

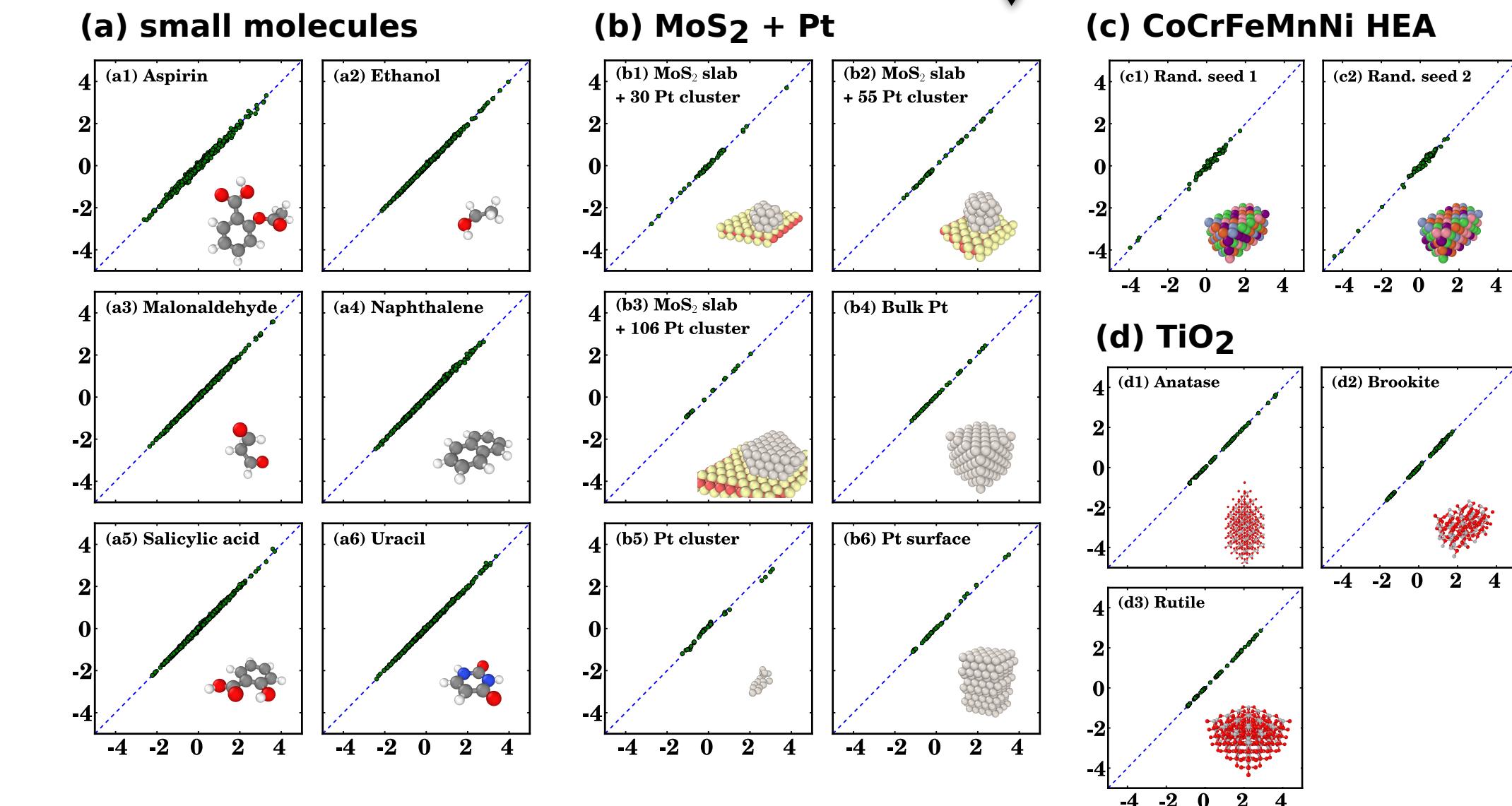
# Machine learning energy potential



**Atom species,  
position...**



**energy, force...**

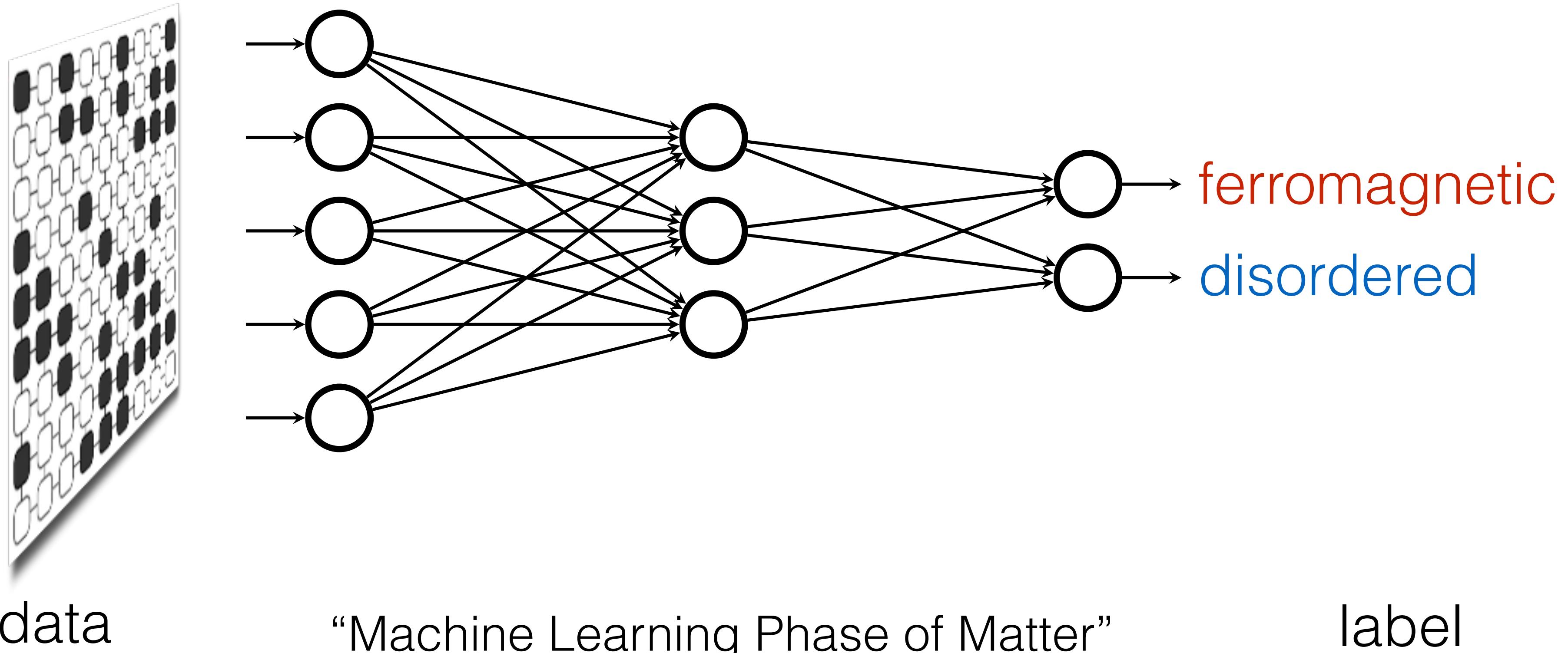


Zhang, Han, Wang, Car, E, PRL 2018

Zhang, Han, Wang, Saidi, Car, E, NIPS 2018

# Phase classifications

Ising configurations



Carrasquilla and Melko, 1605.01735

+ many more on quantum spins, fermions, disordered systems, topological models ...

# Deep learning is more than function fitting



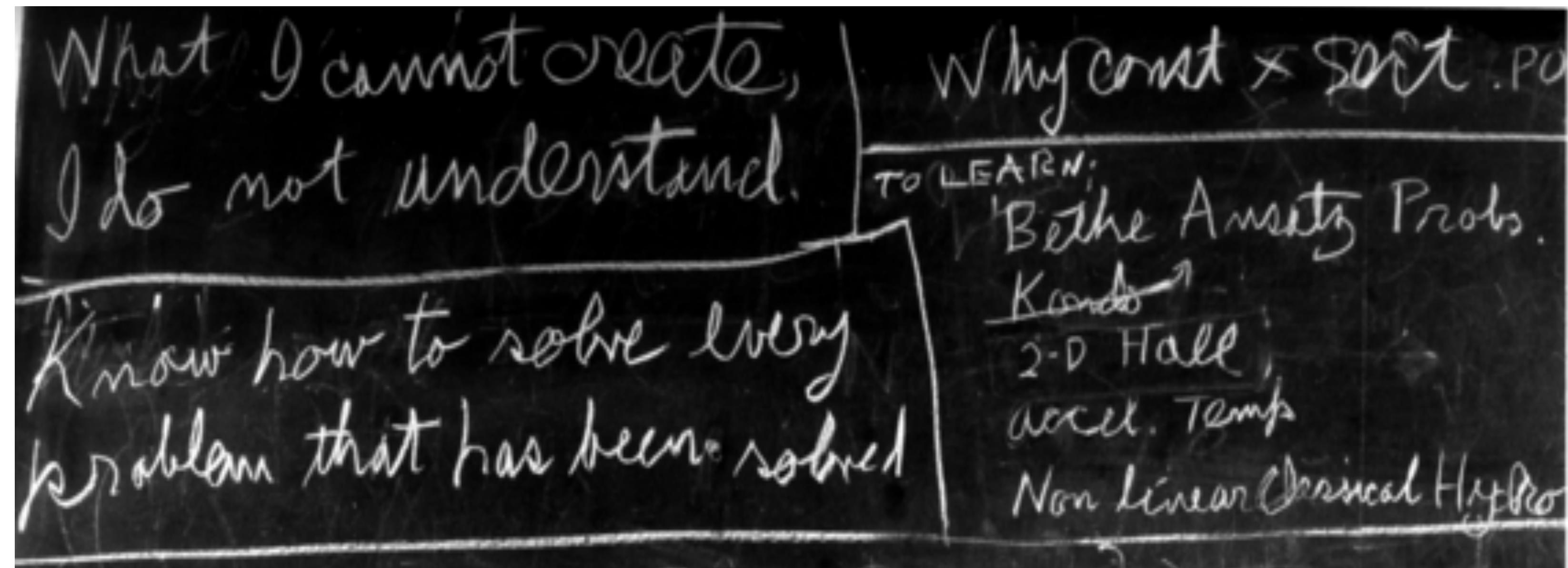
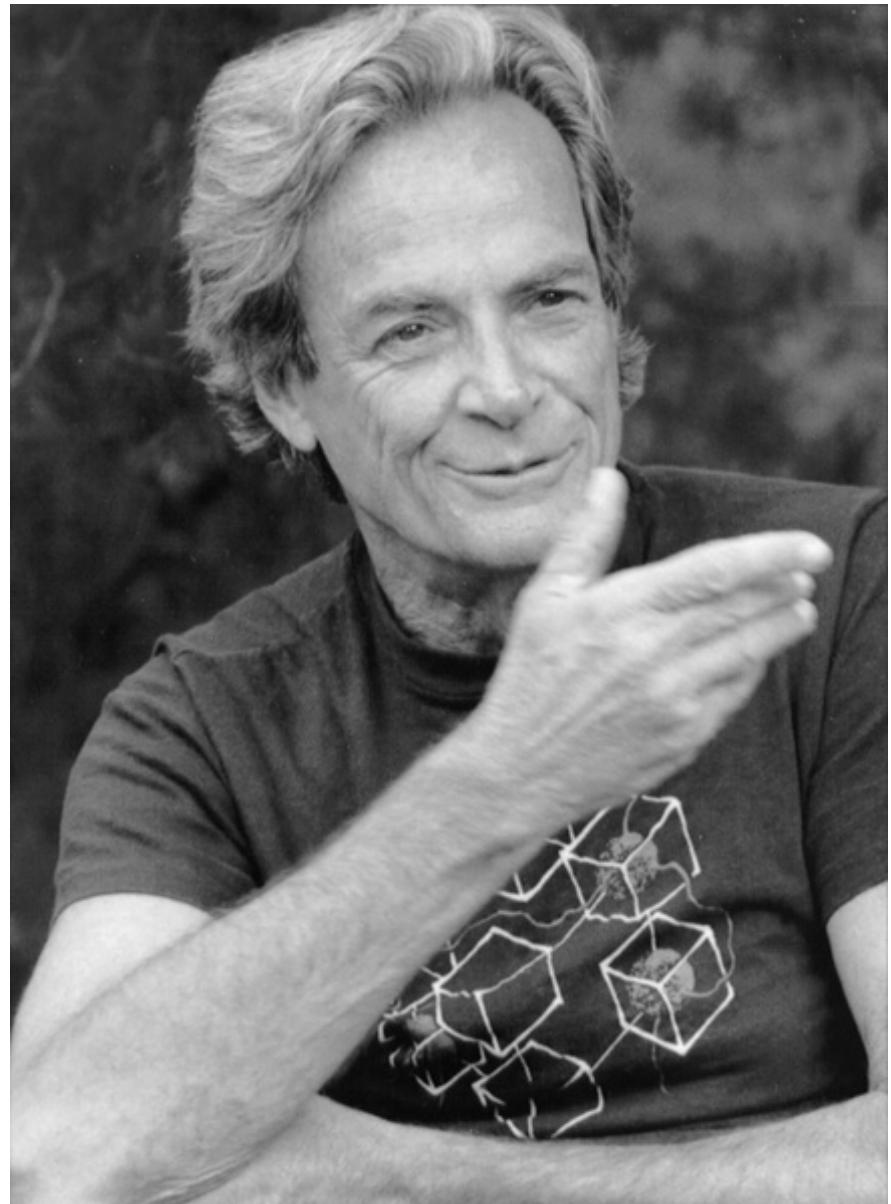
**Discriminative**

$$y = f(x) \text{ or } p(y | x)$$

**Generative**

$$p(x, y)$$

# Deep learning is more than function fitting



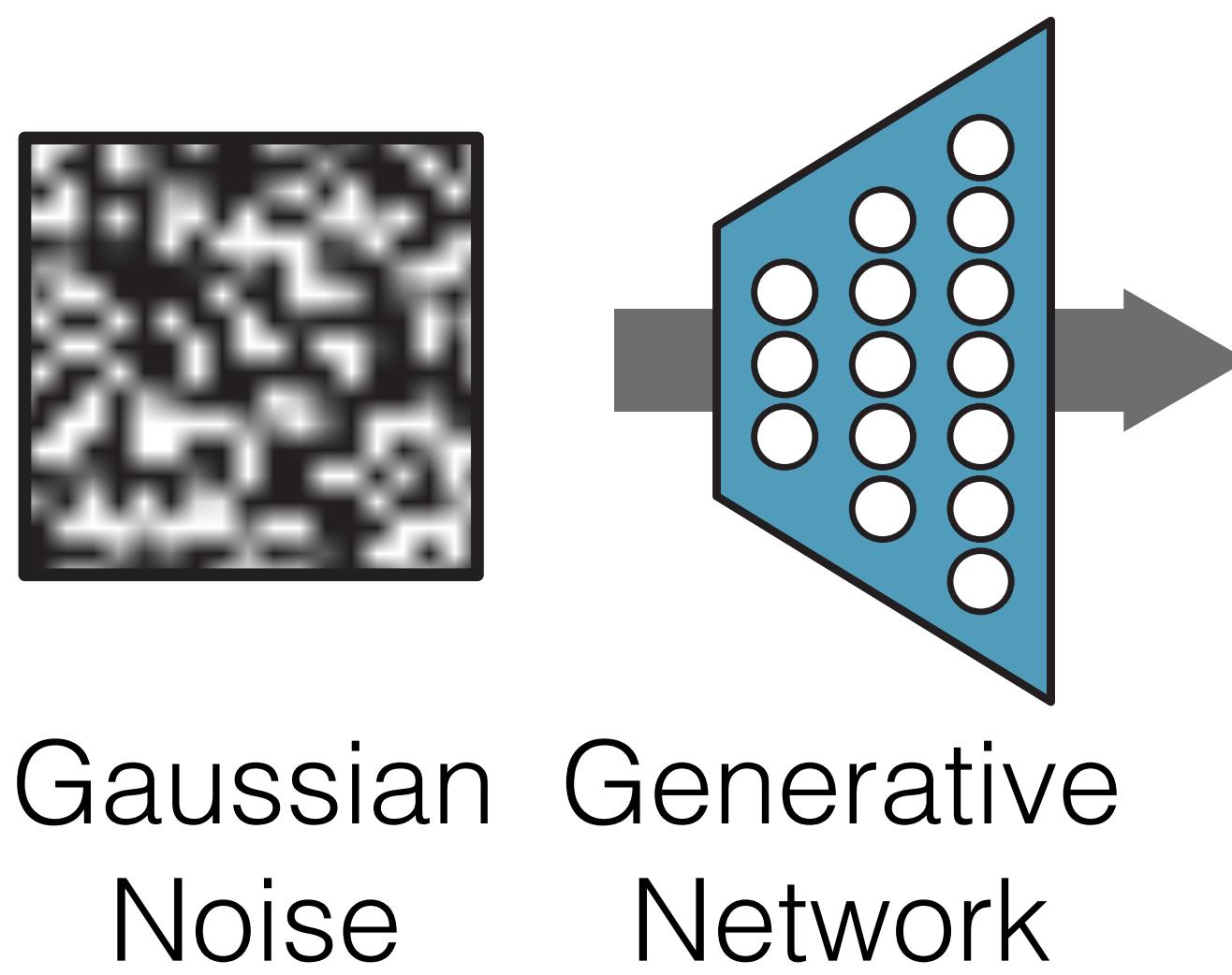
“What I can not create, I do not understand”

# Generated Arts



**\$432,500**  
**25 October 2018**  
**Christie's New York**

# Generated Arts

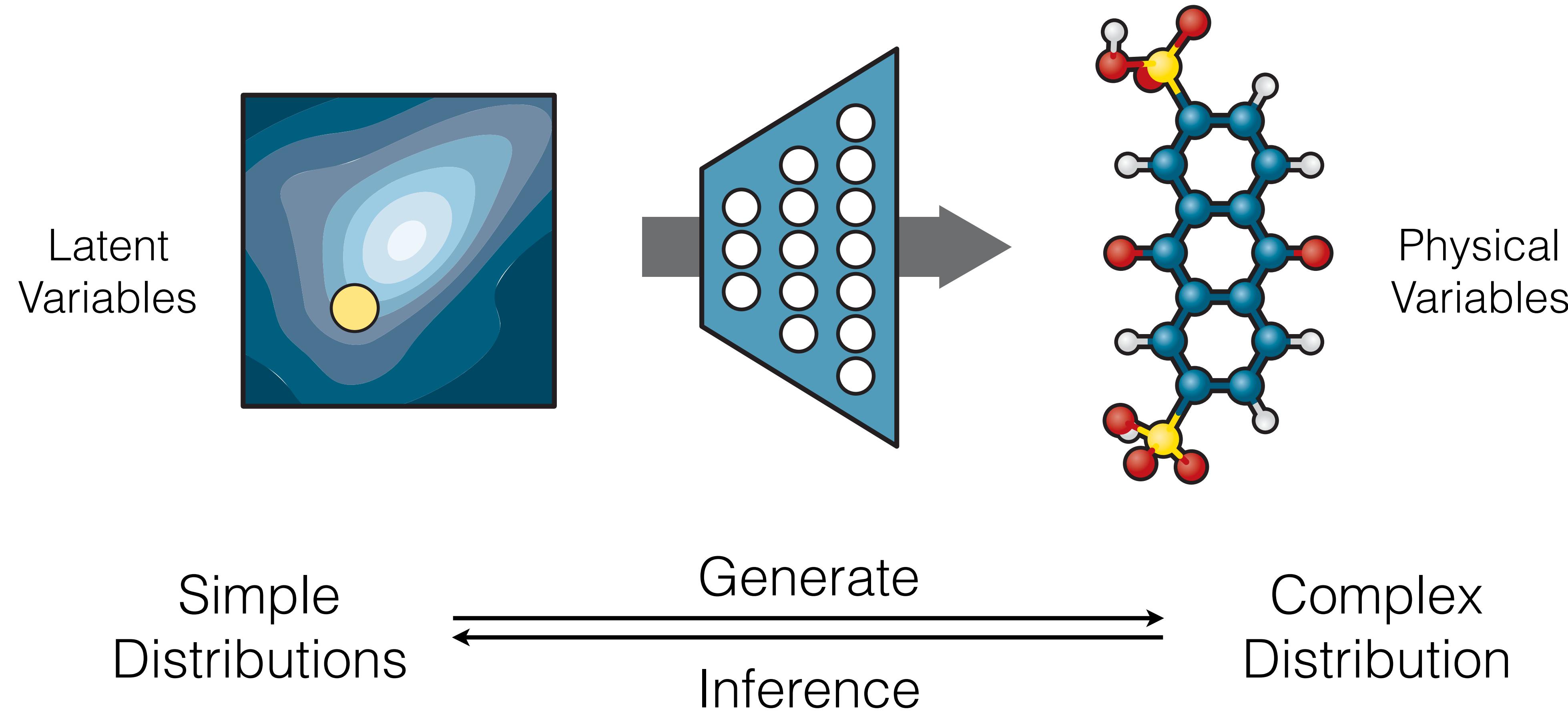


A hand-drawn mathematical equation for a Generative Adversarial Network (GAN) loss function. The equation is:

$$\min_{\mathcal{G}} \max_{\mathcal{D}} \mathbb{E}_{\mathbf{x}} [\log(\mathcal{D}(\mathbf{x}))] + \mathbb{E}_{\mathbf{z}} [\log(1 - \mathcal{D}(\mathcal{G}(\mathbf{z})))]$$

\$432,500  
25 October 2018  
Christie's New York

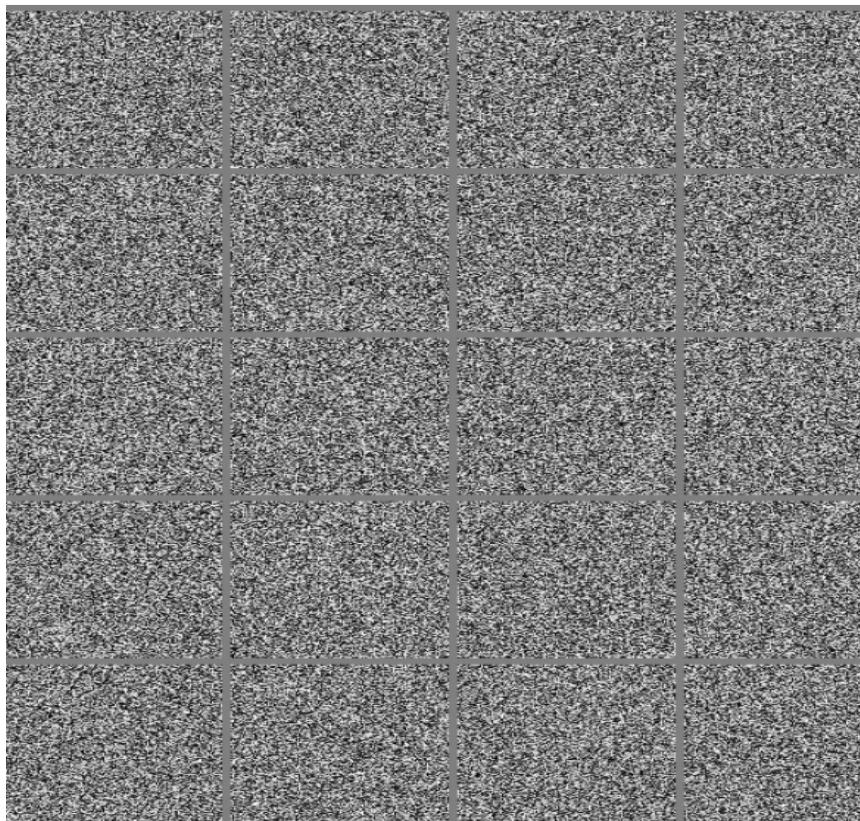
# Generate Molecules



# Probabilistic Generative Modeling

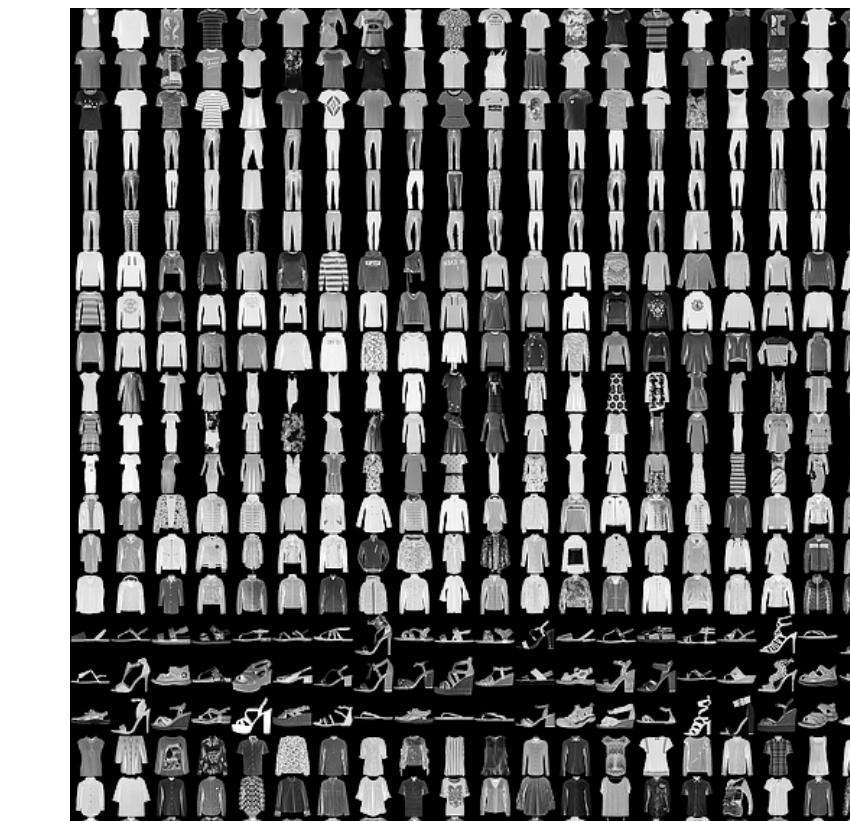
$$p(x)$$

How to express, learn, and sample from a high-dimensional probability distribution ?



“random” images

8	9	0	1	2	3	4	7	8	9	0	1	2	3	4	5	6	7	8	6
4	2	6	4	7	5	5	4	7	8	9	2	9	3	9	3	8	2	0	5
0	1	0	4	2	6	5	3	5	3	8	0	0	3	4	1	5	3	0	8
3	0	6	2	7	1	1	8	1	7	1	3	8	9	7	6	7	4	1	6
7	5	1	7	1	9	8	0	6	9	4	9	9	3	7	1	9	2	2	5
3	7	8	2	3	4	5	6	7	8	9	0	1	2	3	4	5	6	7	0
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3	8	4	7	7	8	5	0	6	5	5	3	3	3	9	8	1	4	0	6
1	0	0	6	2	1	1	3	2	8	8	7	8	4	6	0	2	0	3	6
8	7	1	5	9	9	3	2	4	9	4	4	5	3	2	8	5	9	4	1
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4	7	8	9	2	9	3	9	3	8	2	0	9	8	0	5	6	0	1	0
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1	8	1	7	1	3	8	5	4	2	0	9	7	6	7	4	1	6	8	4
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9	9	8	5	3	7	0	7	7	5	7	9	9	4	7	0	3	4	1	4
4	7	5	8	1	4	8	4	1	8	6	4	6	3	5	7	2	5	9	



“natural” images

# Probabilistic modeling

How to  
high-d

## DEEP LEARNING

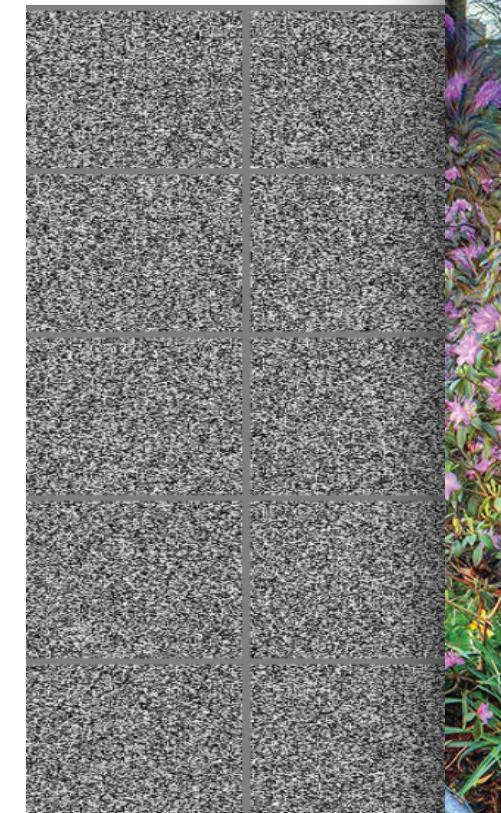
Ian Goodfellow, Yoshua Bengio,  
and Aaron Courville

from a  
solution ?

Page 159

*“... the images encountered in  
AI applications occupy a  
negligible proportion of  
the volume of image space.”*

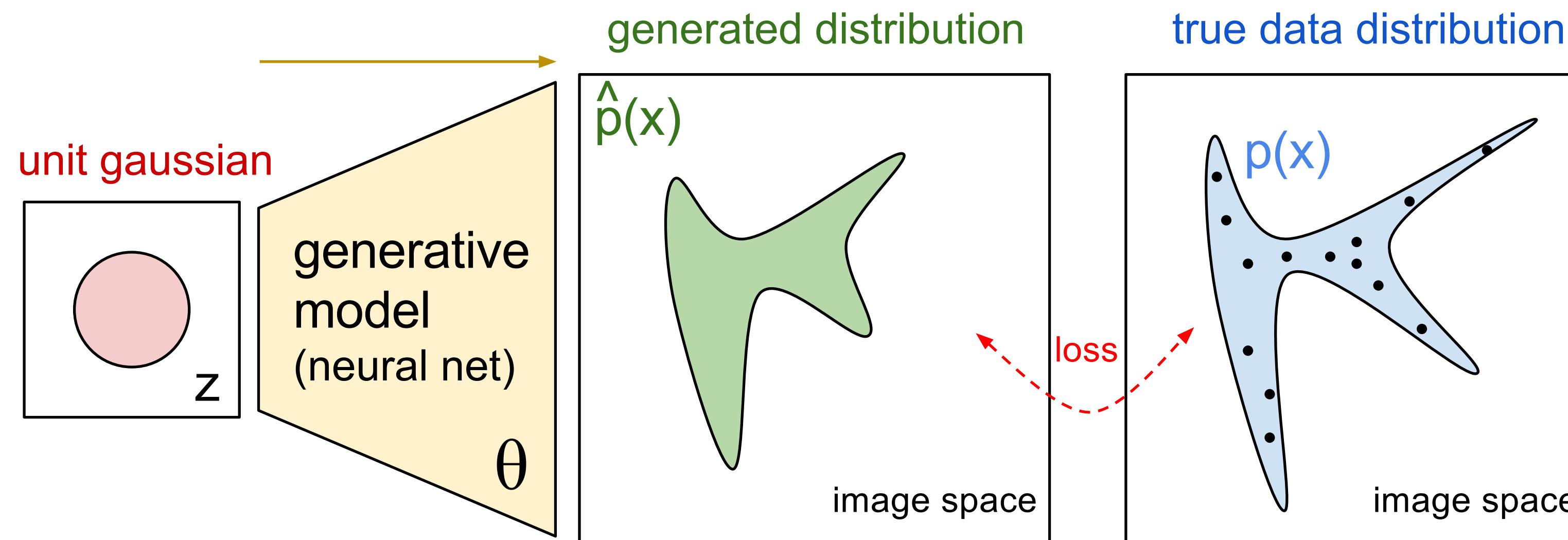
“random”



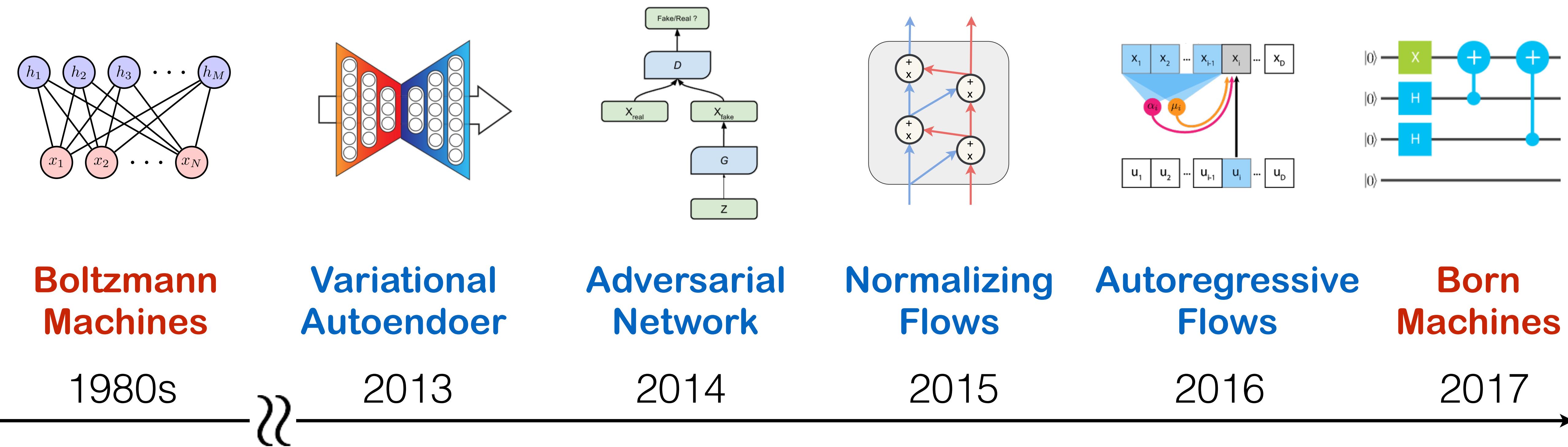
# Probabilistic Generative Modeling

$$p(x)$$

How to express, learn, and sample from a high-dimensional probability distribution ?



# Timeline of Generative Models

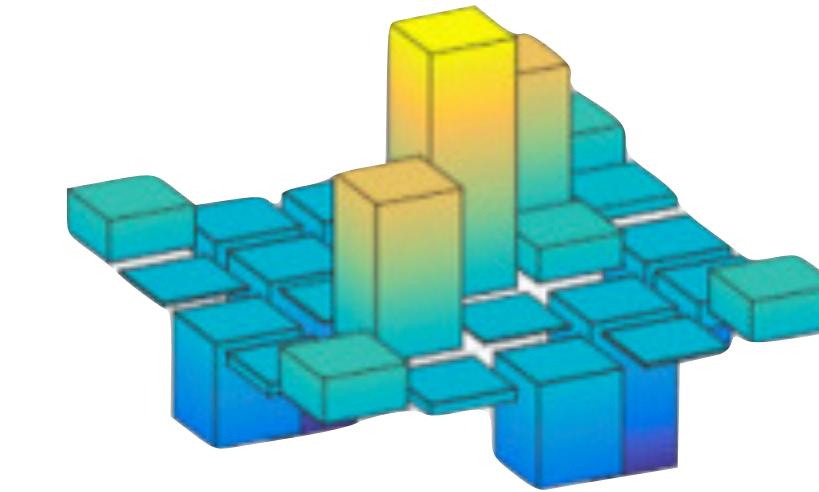


- ① Leverage the power of modern generative models for physics
- ② Statistical, quantum, and fluid mechanics inspired generative models

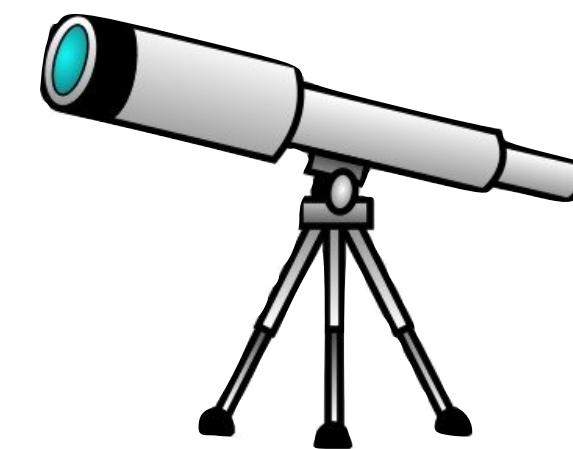
# Application of generative models

$\Psi$

Variational ansatz  
(Pan's talk this afternoon)



Quantum tomography

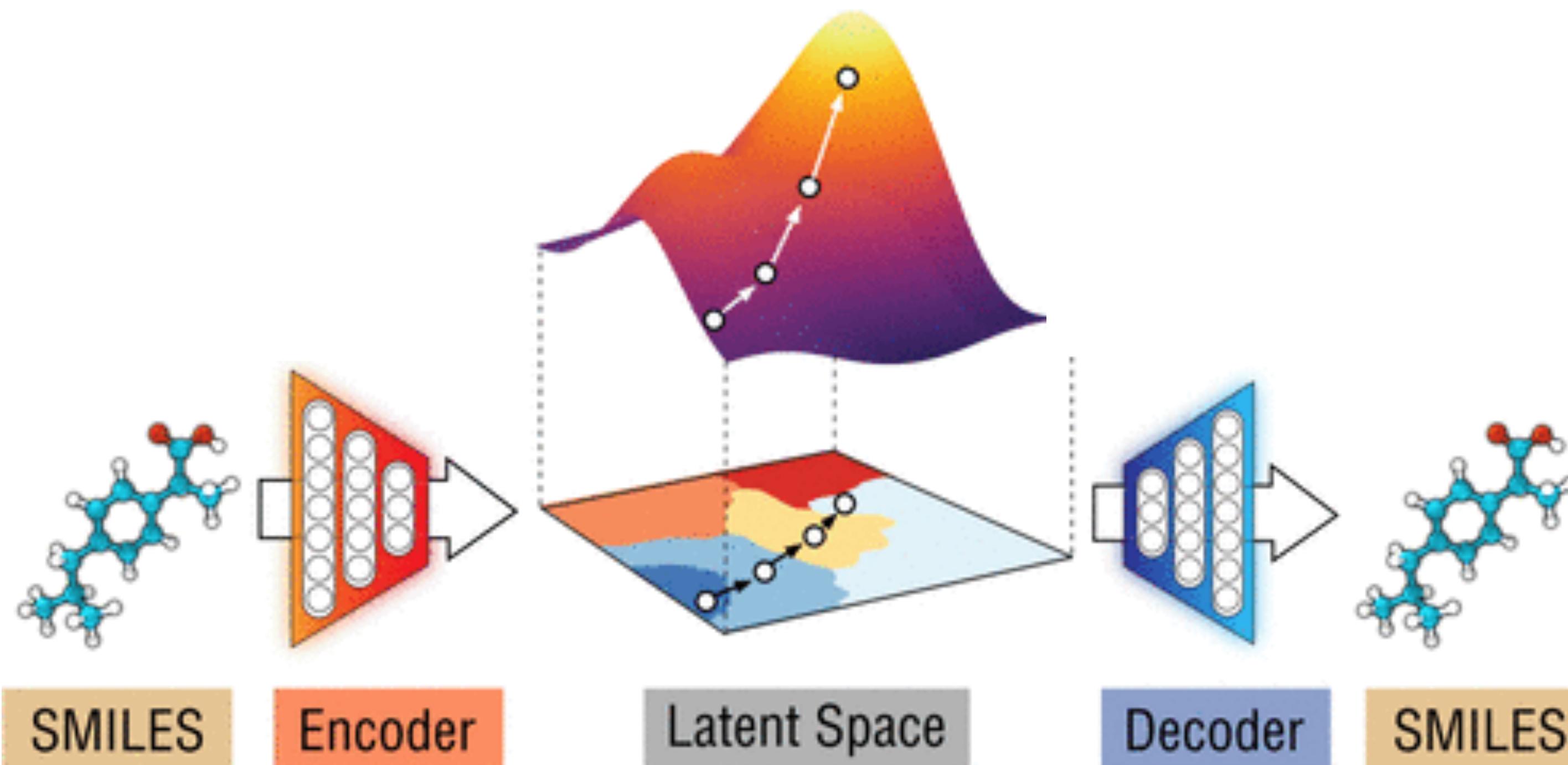


Renormalization group

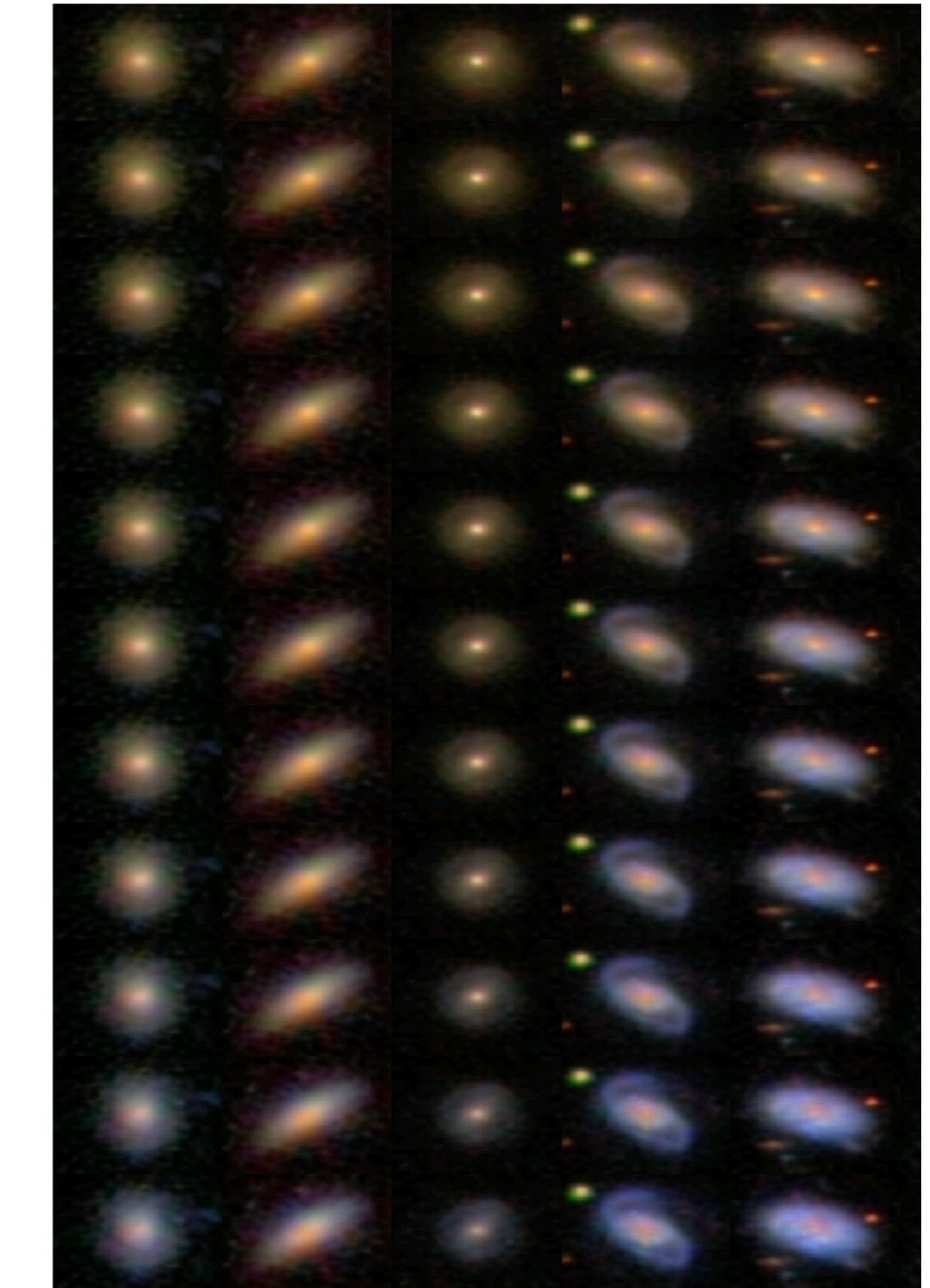


Monte Carlo update

# Application of generative models

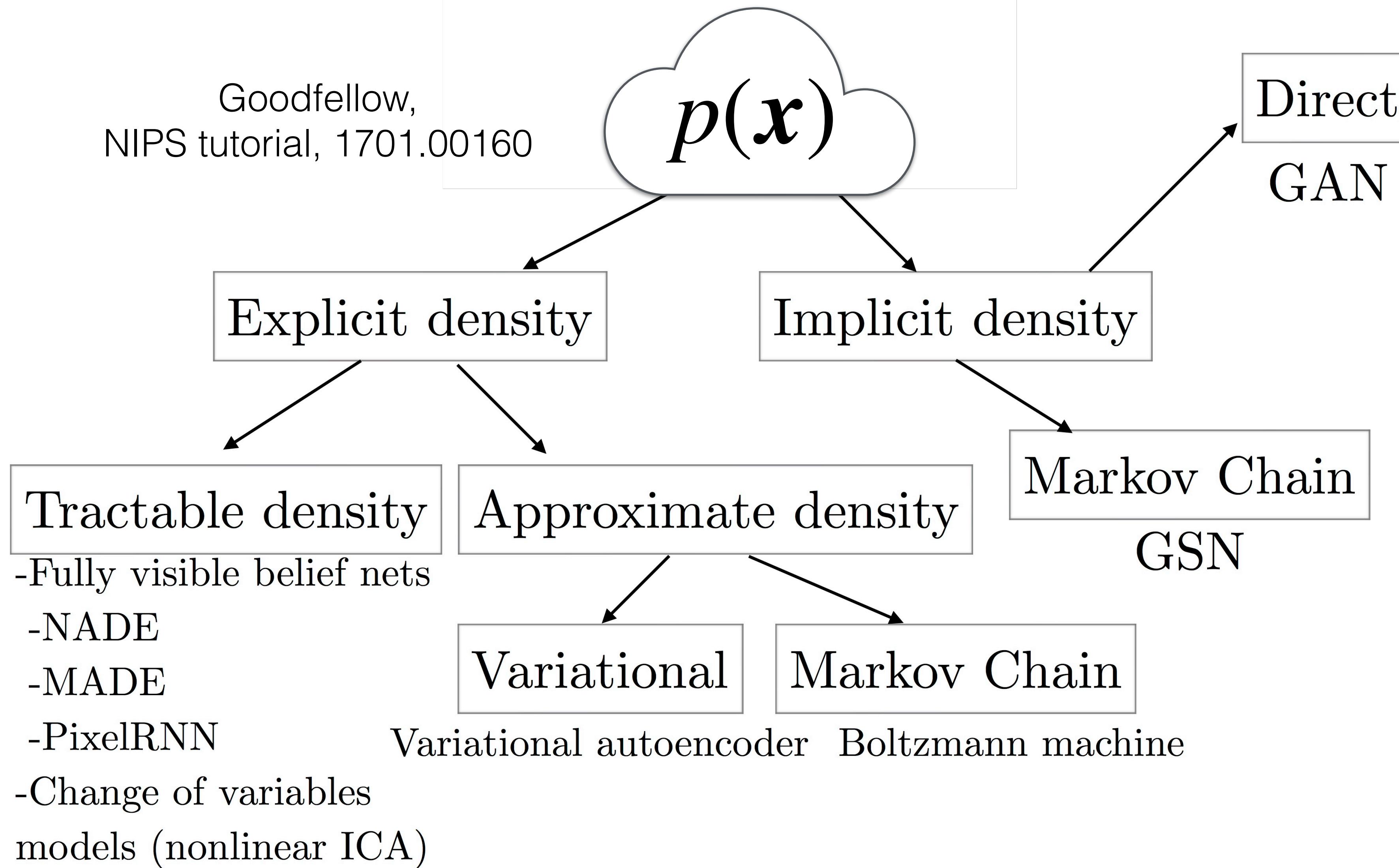


Automatic chemical design,  
Gomez-Bombarelli et al, 1610.02415

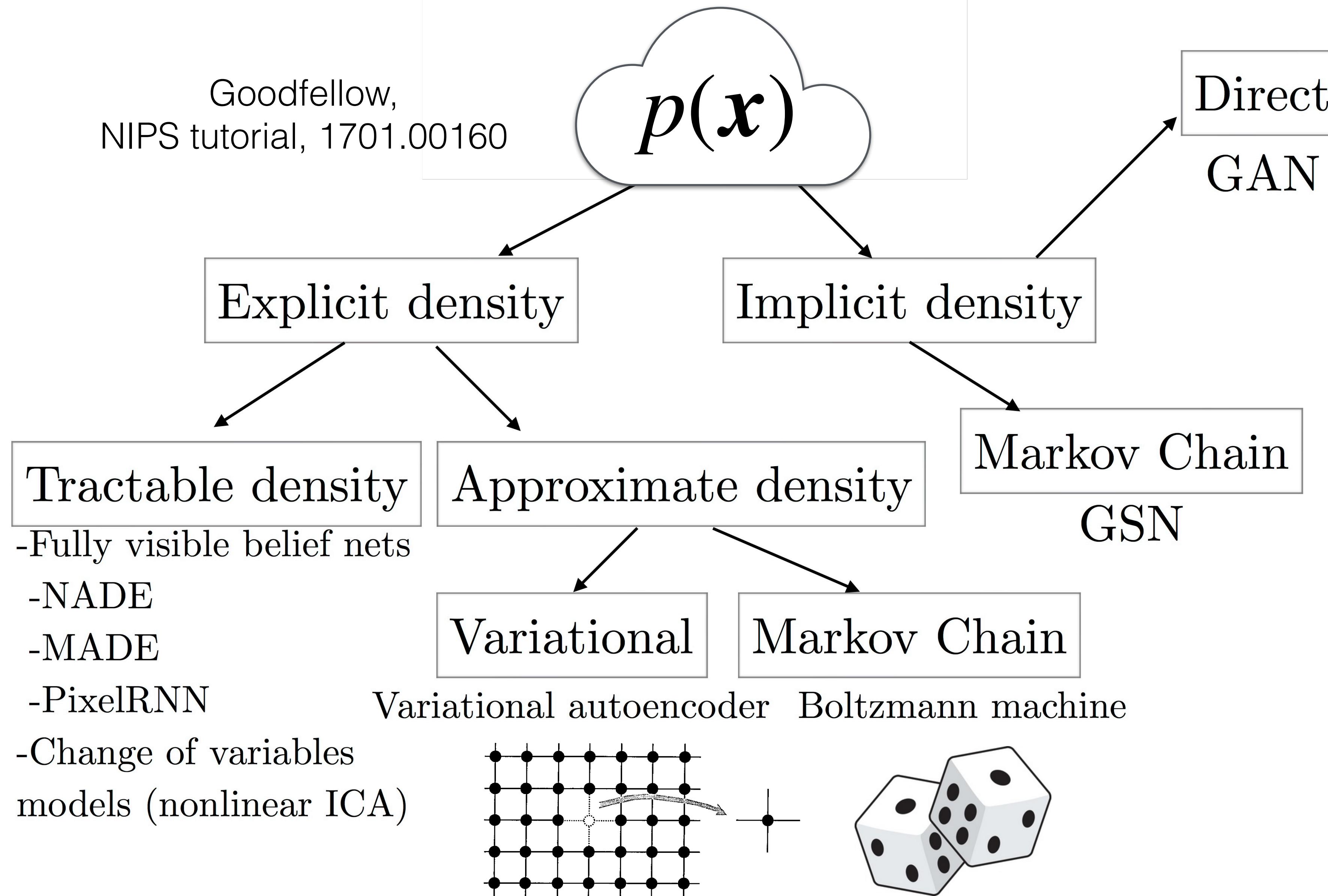


Galaxy evolution  
Schawinski et al, unpublished

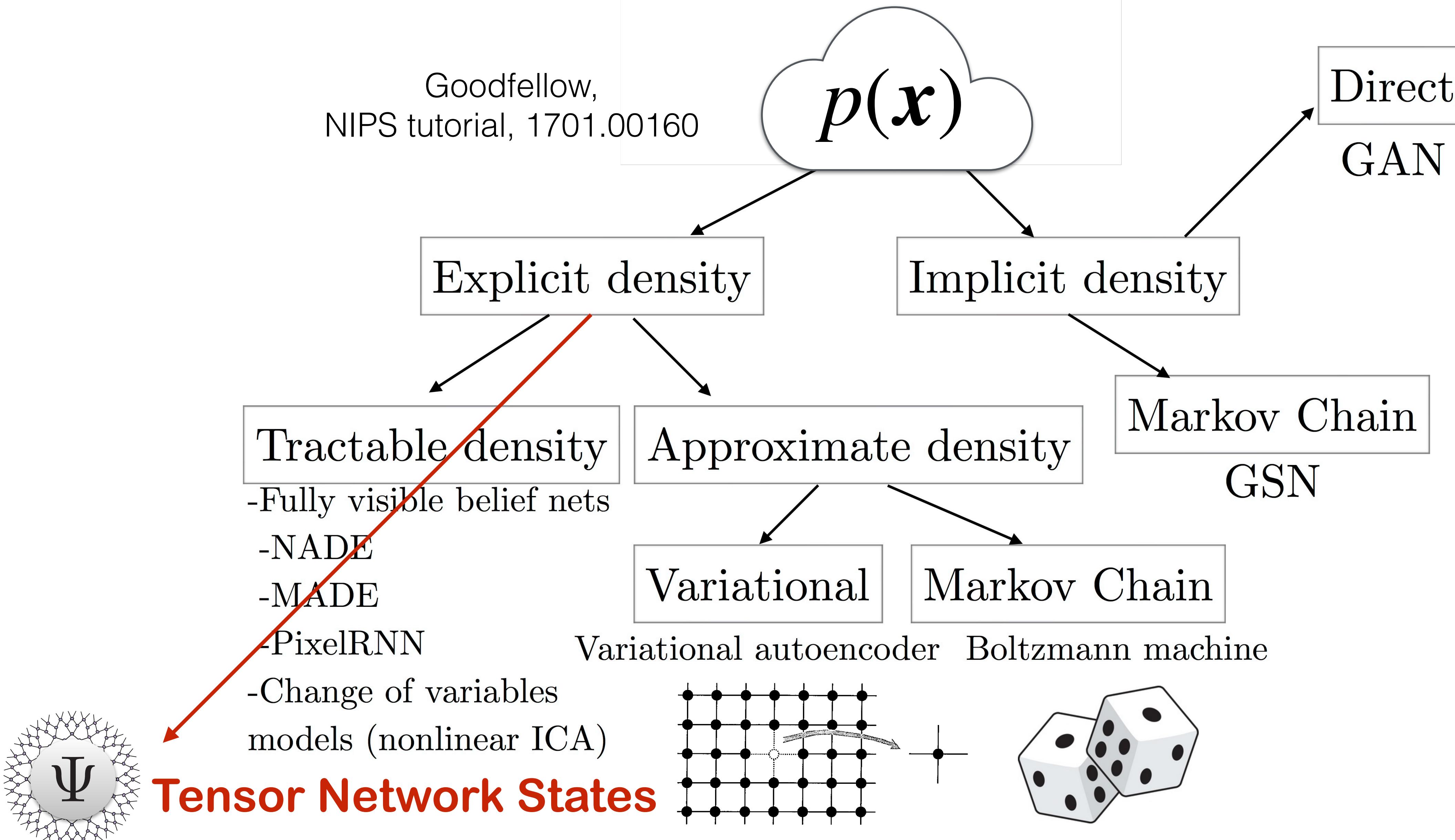
# Physics genes of generative models



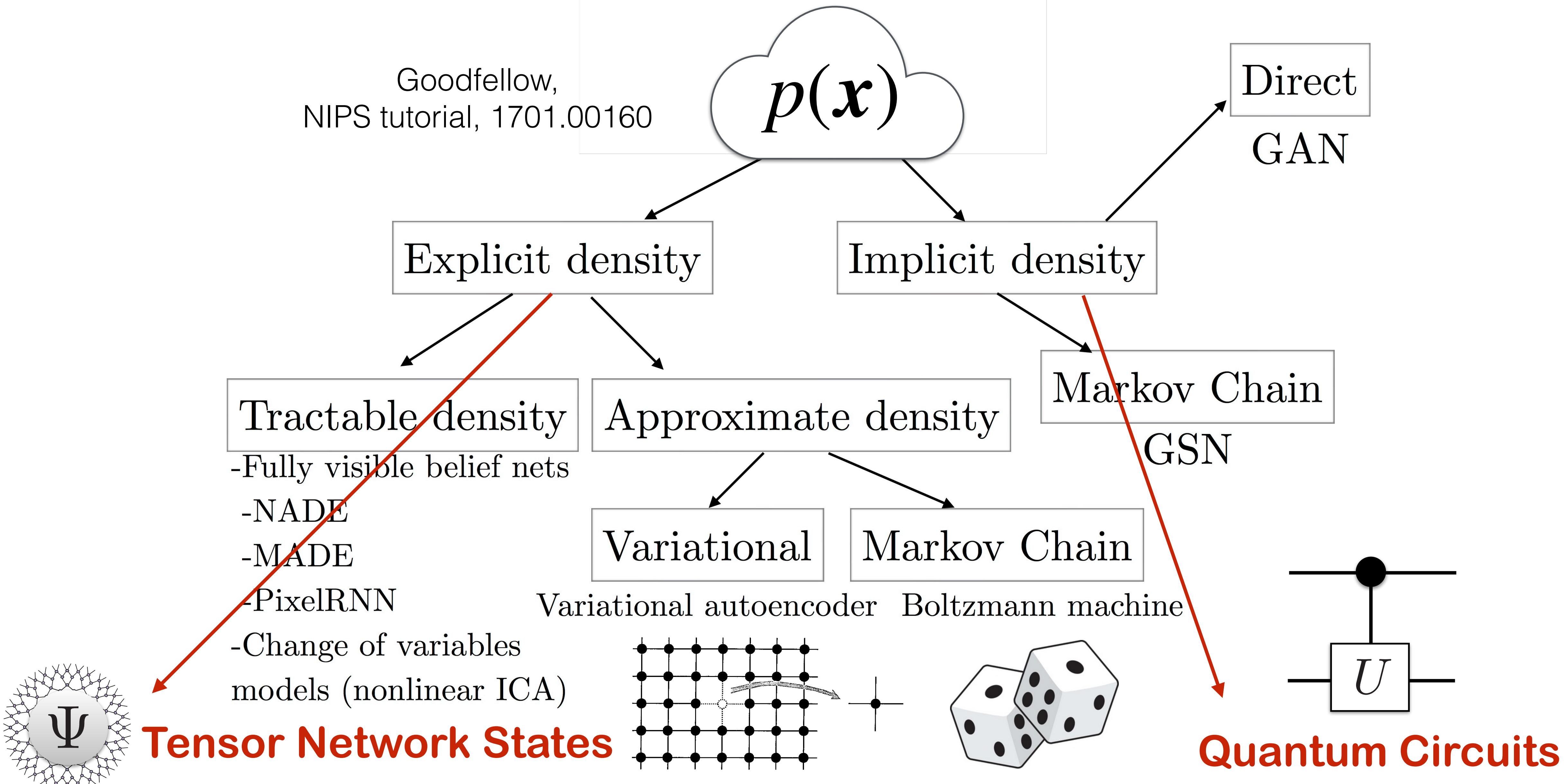
# Physics genes of generative models



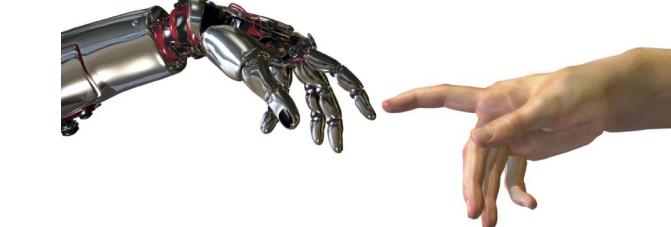
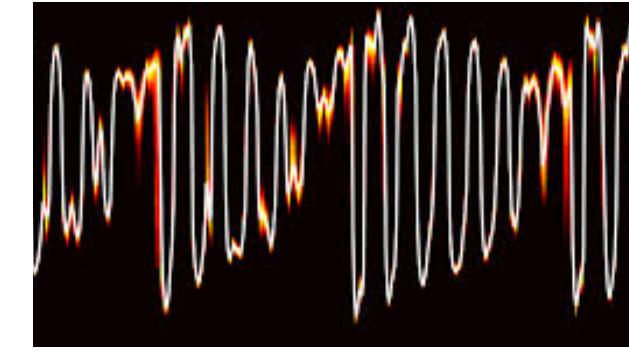
# Physics genes of generative models



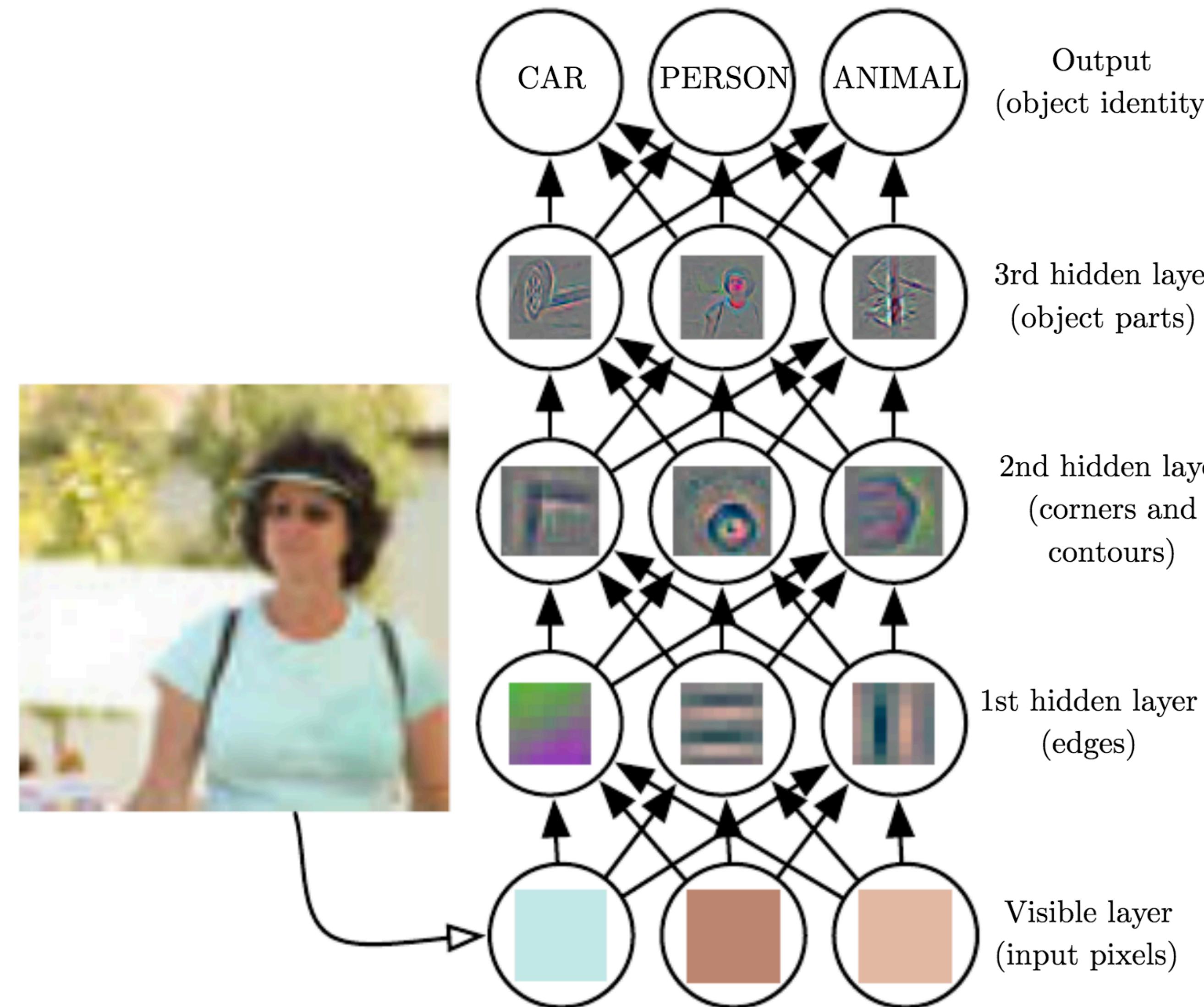
# Physics genes of generative models



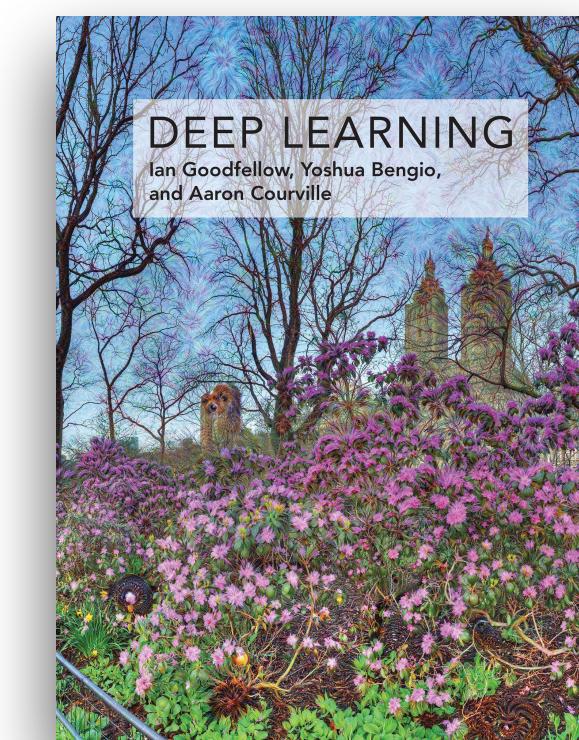
*What is the secret behind deep learning?*



# Representation Learning

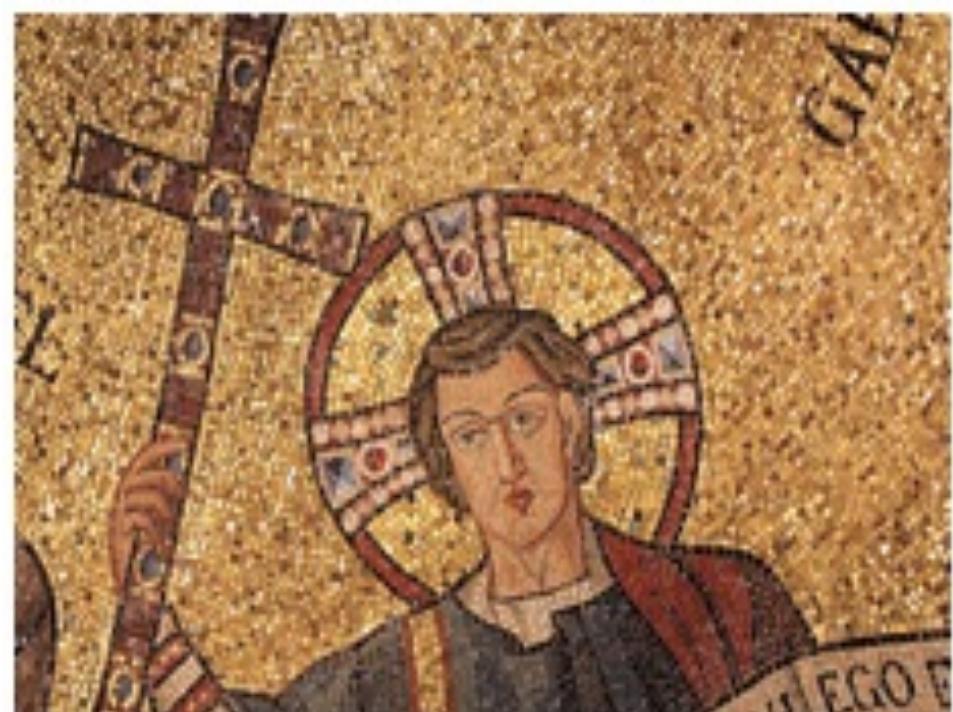


Page 6  
Figure 1.2

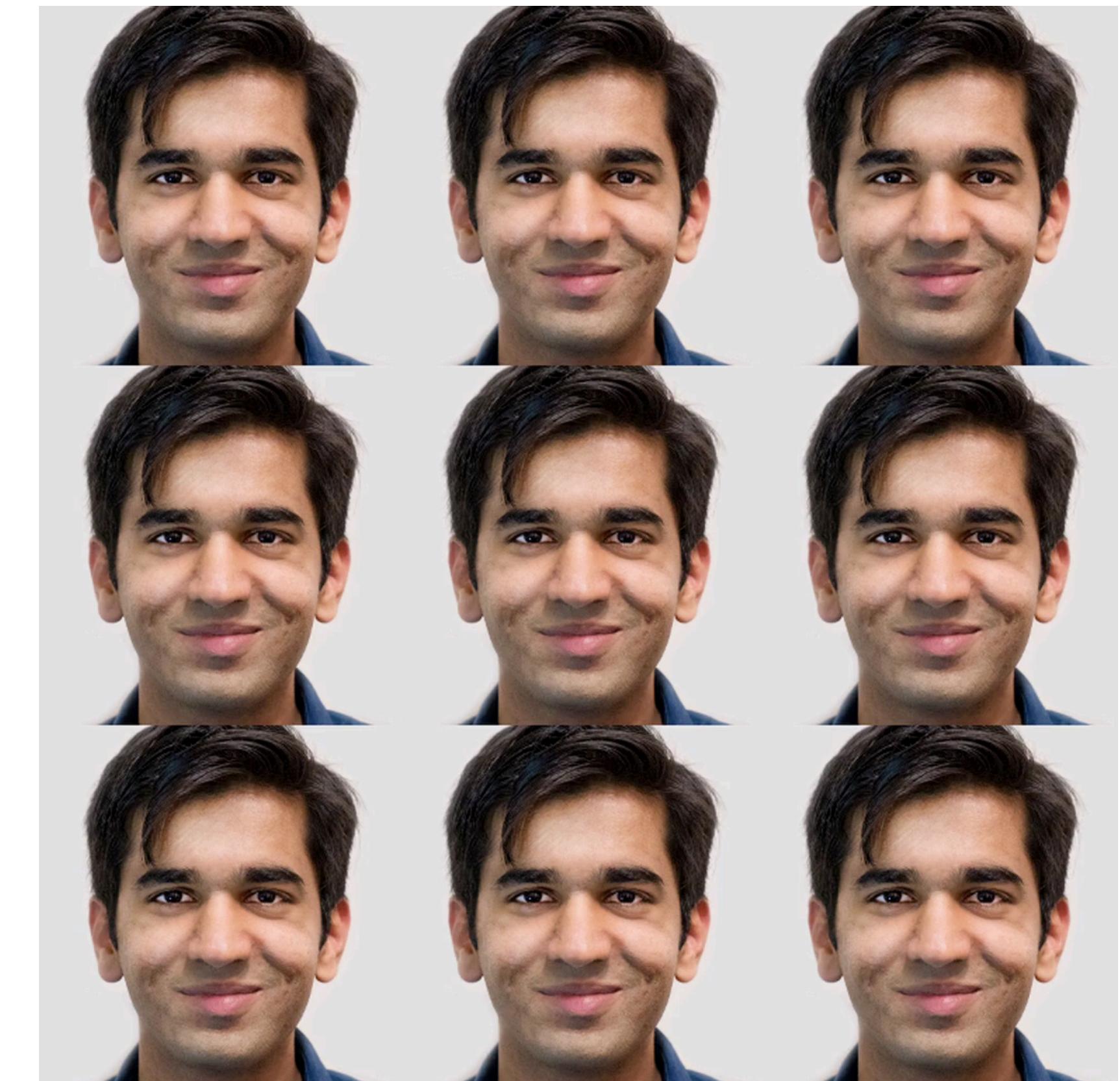


# Magic of learned representations

Neural style transfer



Latent space interpolation



Gatys et al, 1508.06576

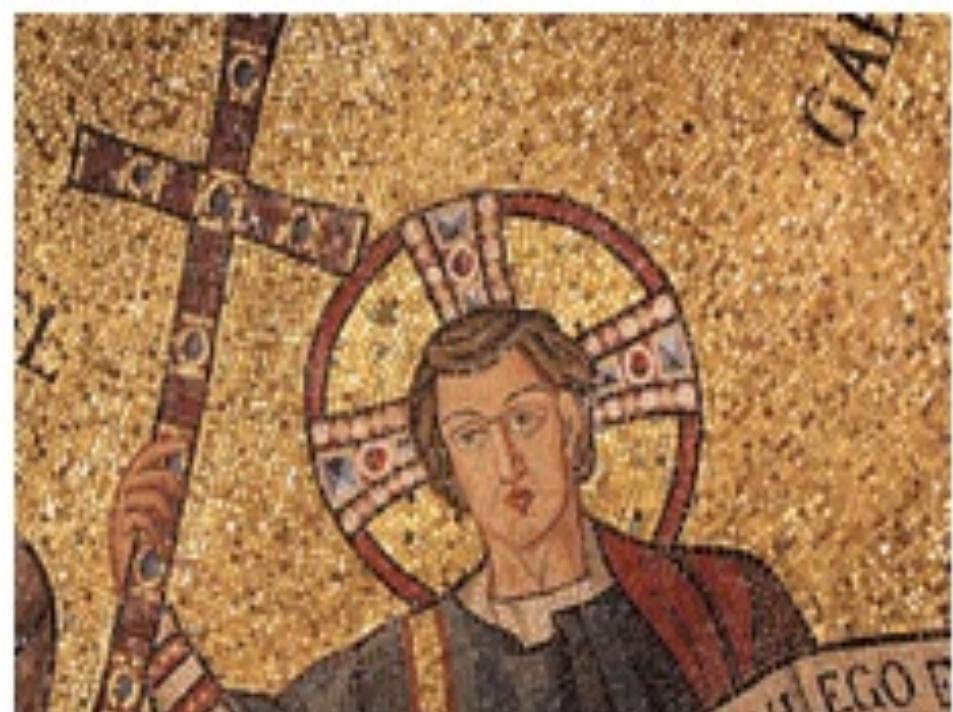


Glow 1807.03039

<https://blog.openai.com/glow/>

# Magic of learned representations

Neural style transfer



Latent space interpolation



Gatys et al, 1508.06576



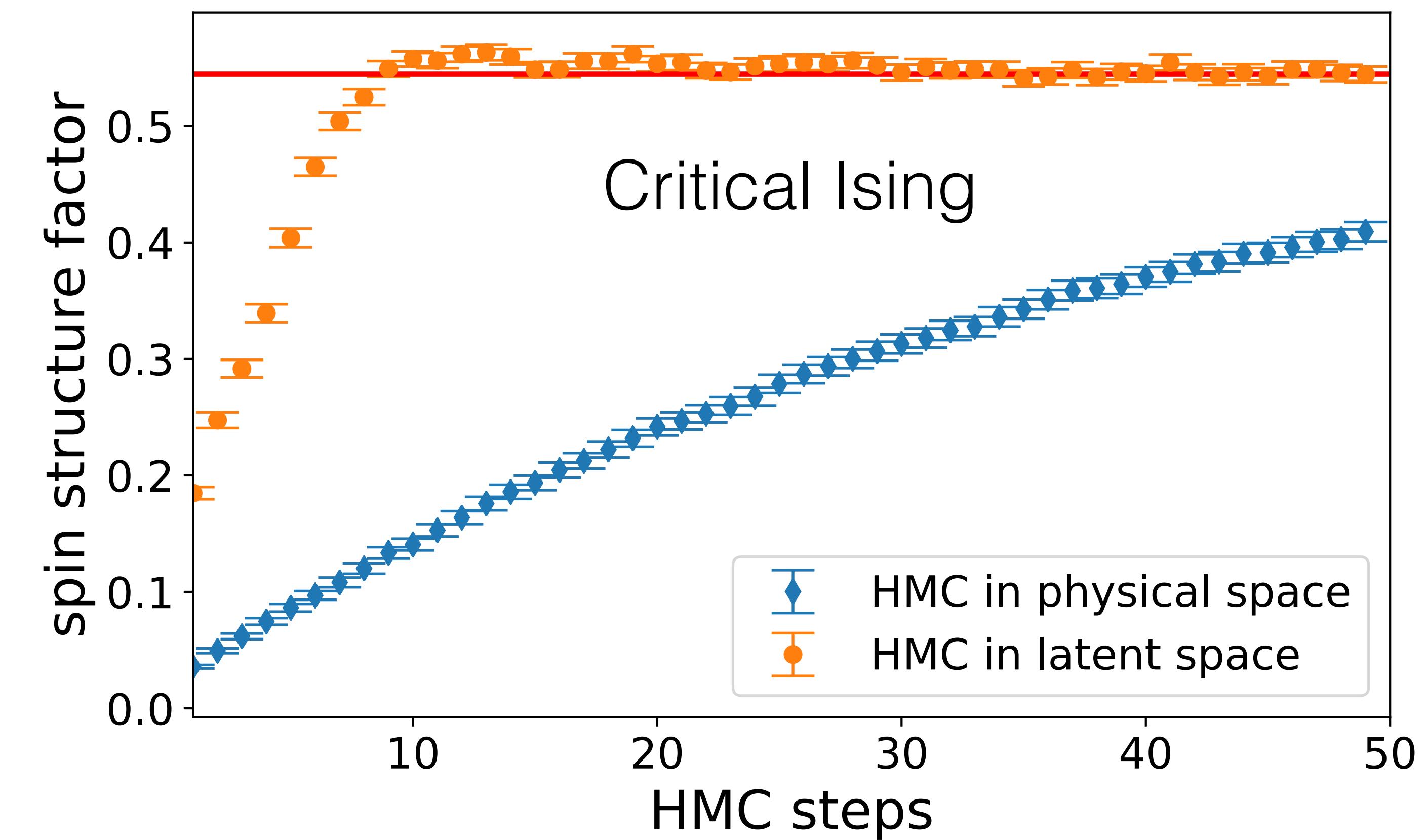
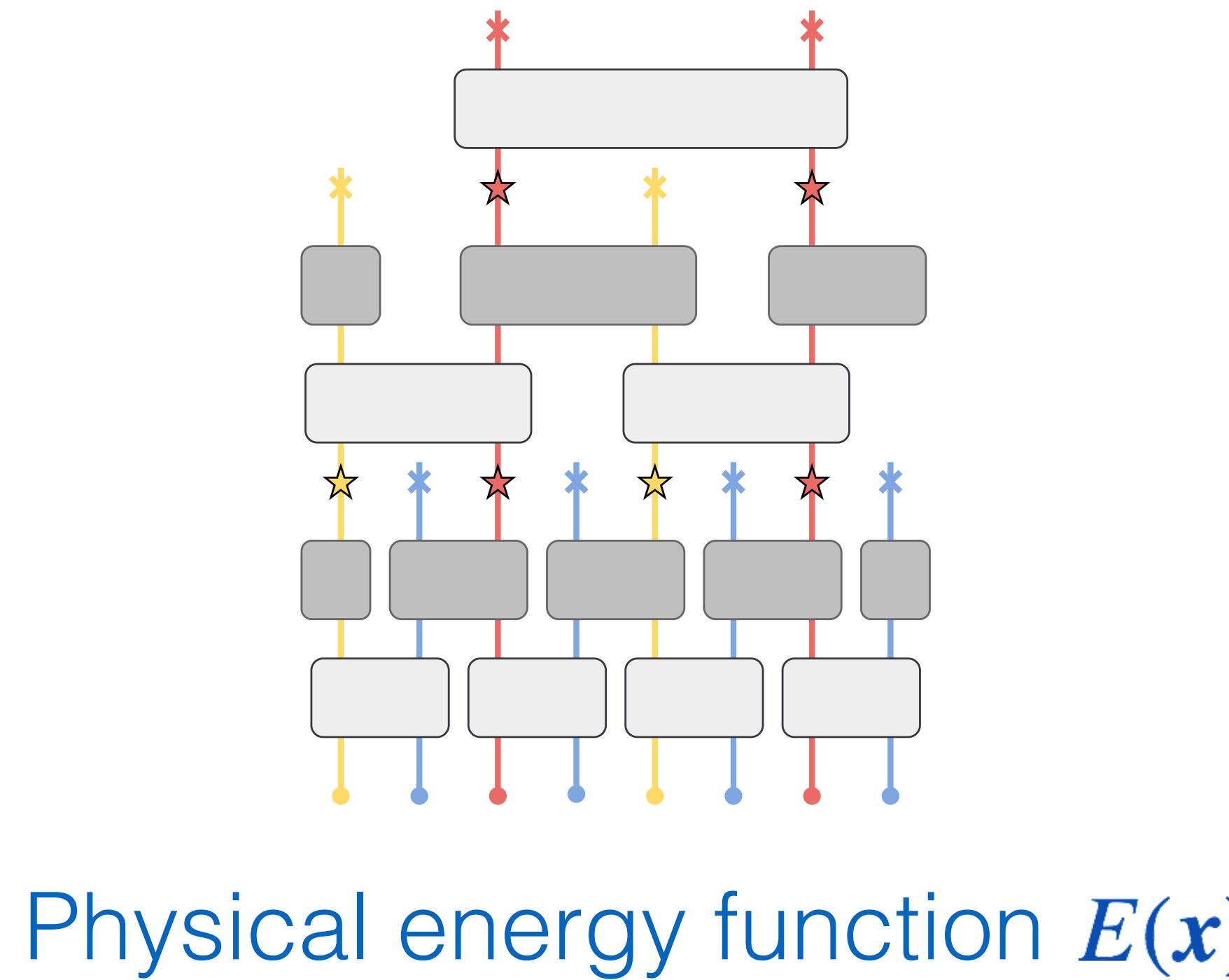
Glow 1807.03039

<https://blog.openai.com/glow/>

# Latent space Hybrid MC

Latent space energy function

$$E_{\text{eff}}(z) = E(g(z)) + \ln q(g(z)) - \ln p(z)$$

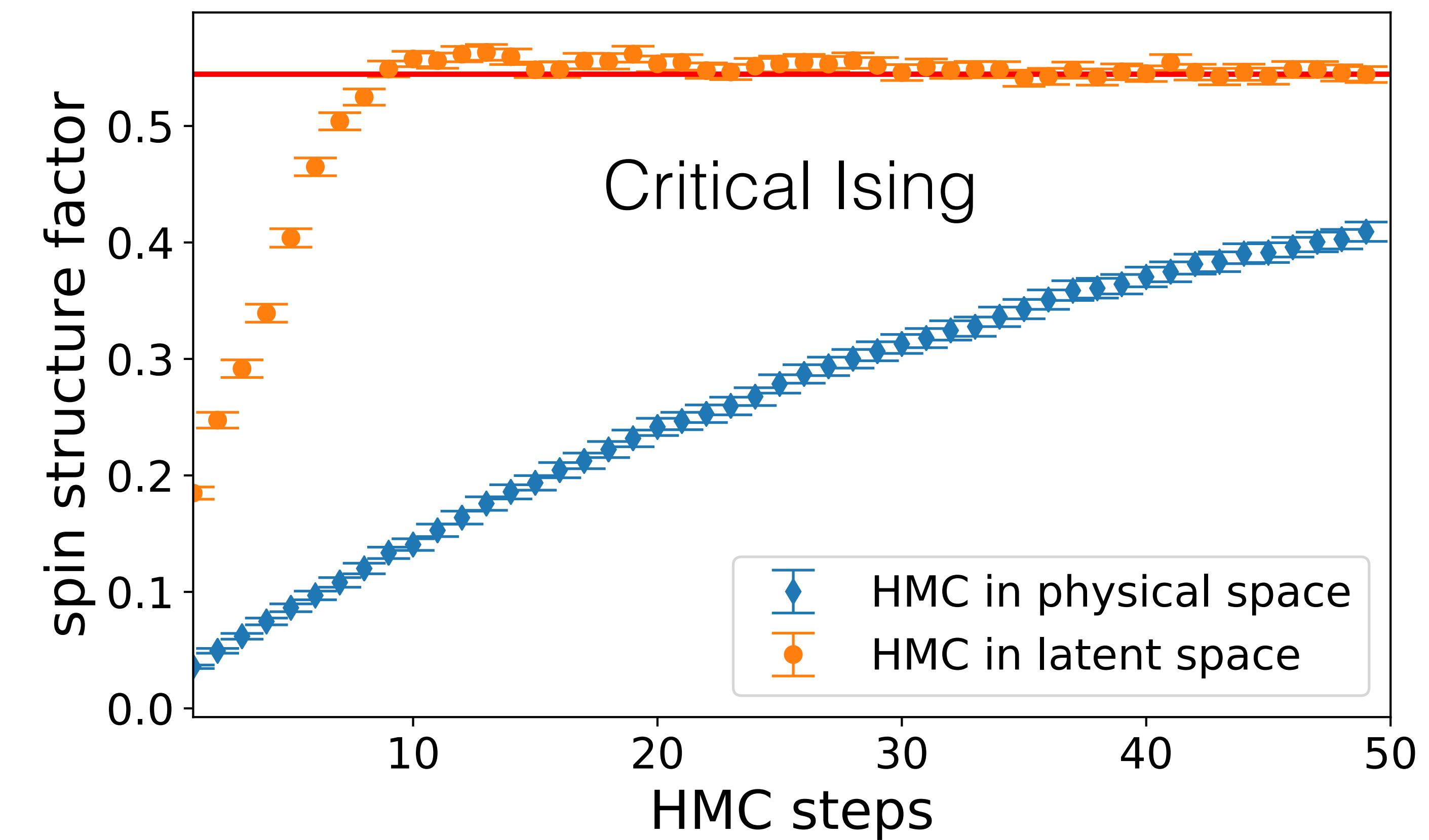
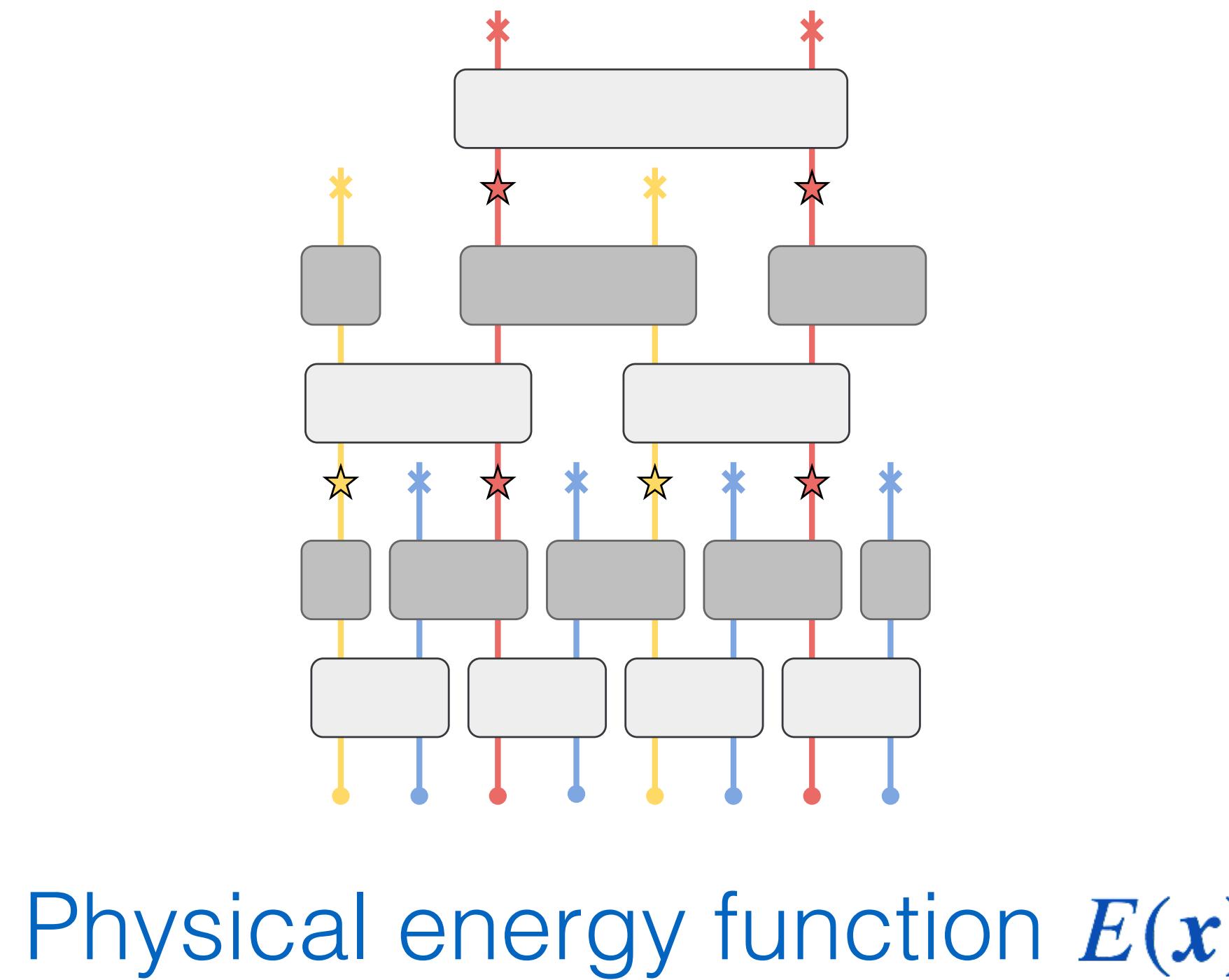


**HMC thermalizes faster in the latent space**

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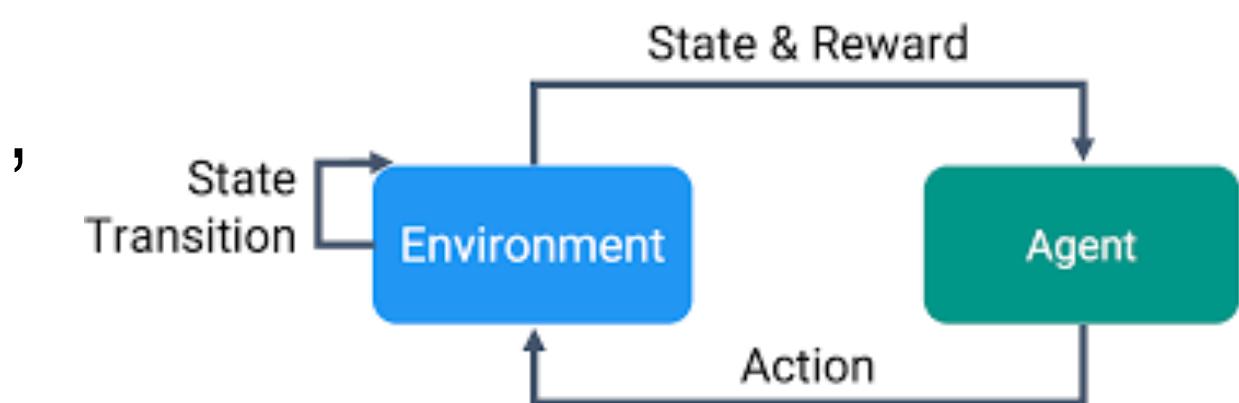
**HMC thermalizes faster in the latent space**

# Remarks on accelerated MC

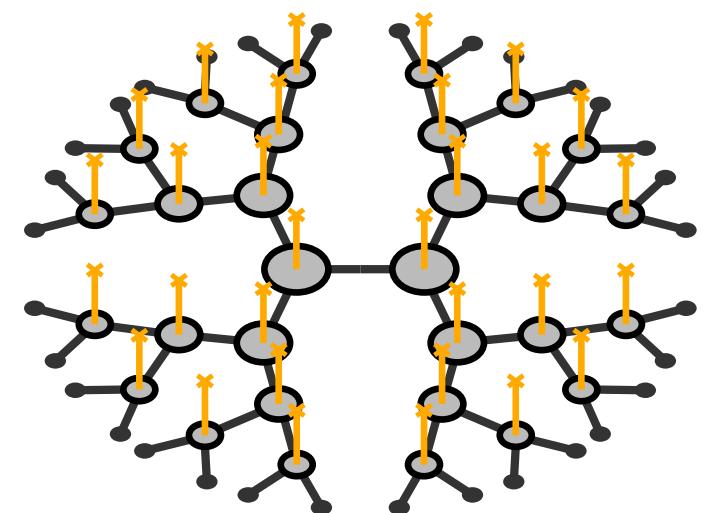
1. Cheap **surrogate function** for MC weight Neal 96' Jun. S Liu 01' **A recommender engine** for MC updates when the surrogate is a generative model: Huang, LW, 1610.02746, Liu, Qi, Meng, Fu, 1610.03137



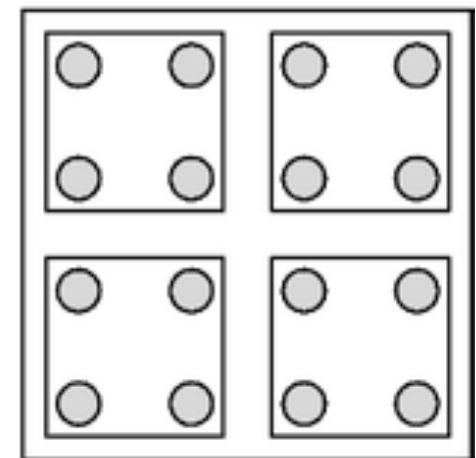
2. Reinforcement learning the **transition kernel**: Song et al, 1706.07561, Levy et al 1711.09268, Cusumano-Towner et al 1801.03612, Bojesen, 1808.09095



3. Performs MC in the **variationally learned disentangled representation**: Wavelet MC, Ismail 03'

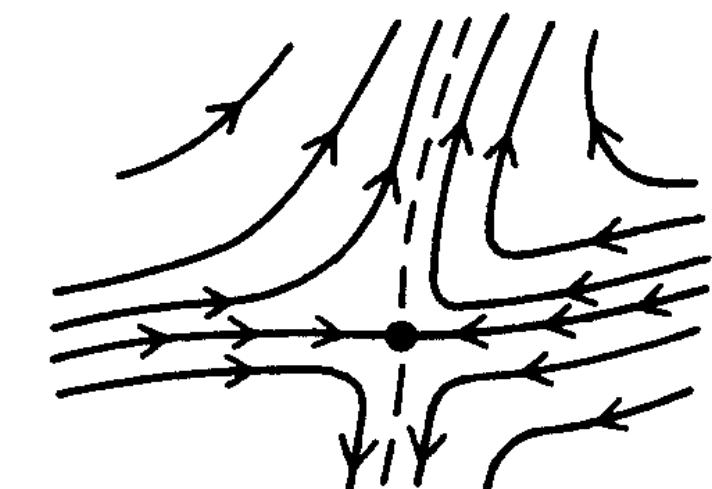


# Deep learning and RG



't Hooft, Gross, Wilczek, Kadanoff, Wilson, Fisher...

Bény, Mehta, Schwab, Lin, Tegmark, You, Qi ...



+ .007 ×



=



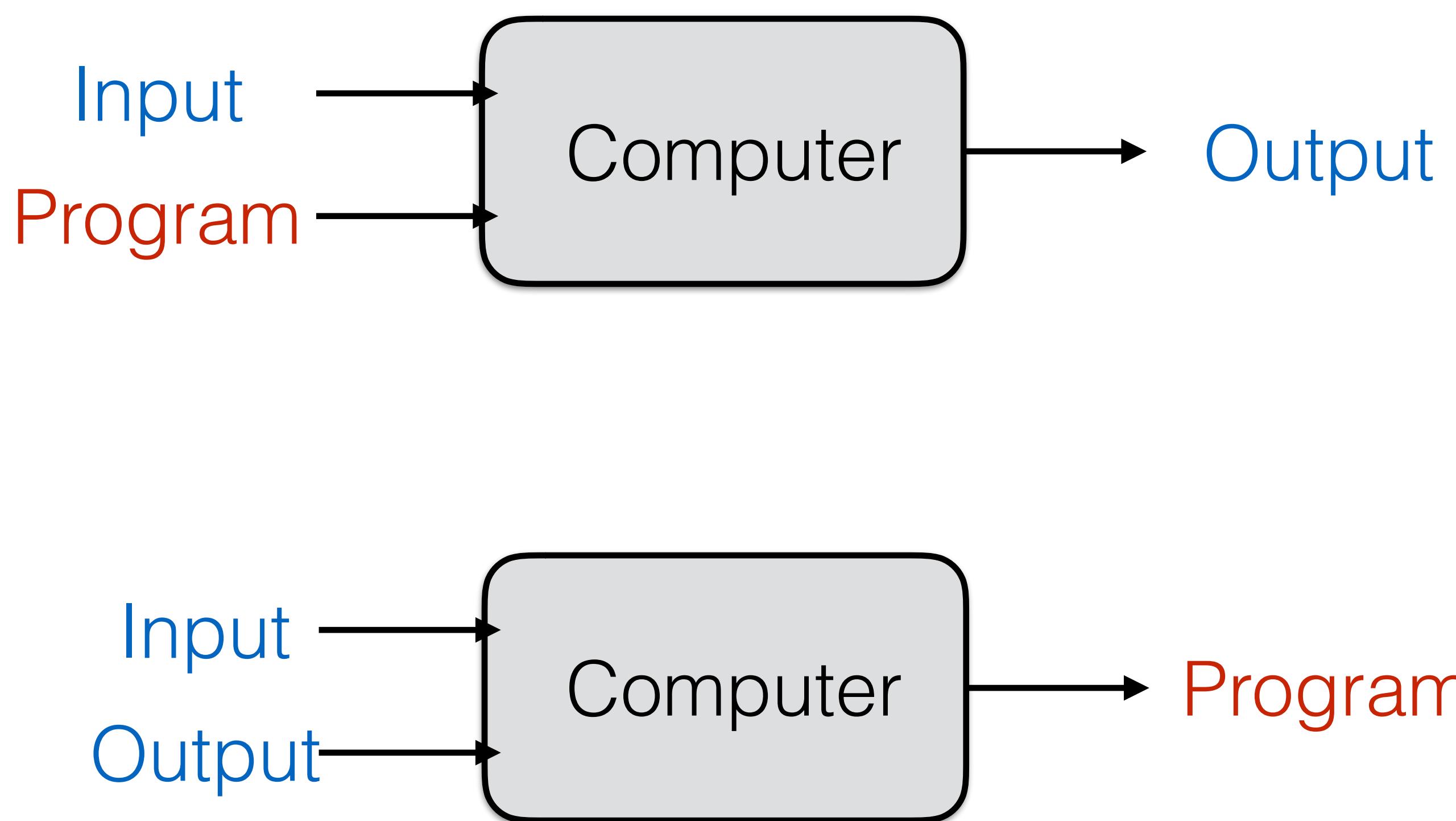
Panda  
confidence 58%

Goodfellow et al, 2014

Gibbon  
confidence 99%

[Vulnerability of deep learning, Kenway, 1803.06111 & 1803.10995](#)

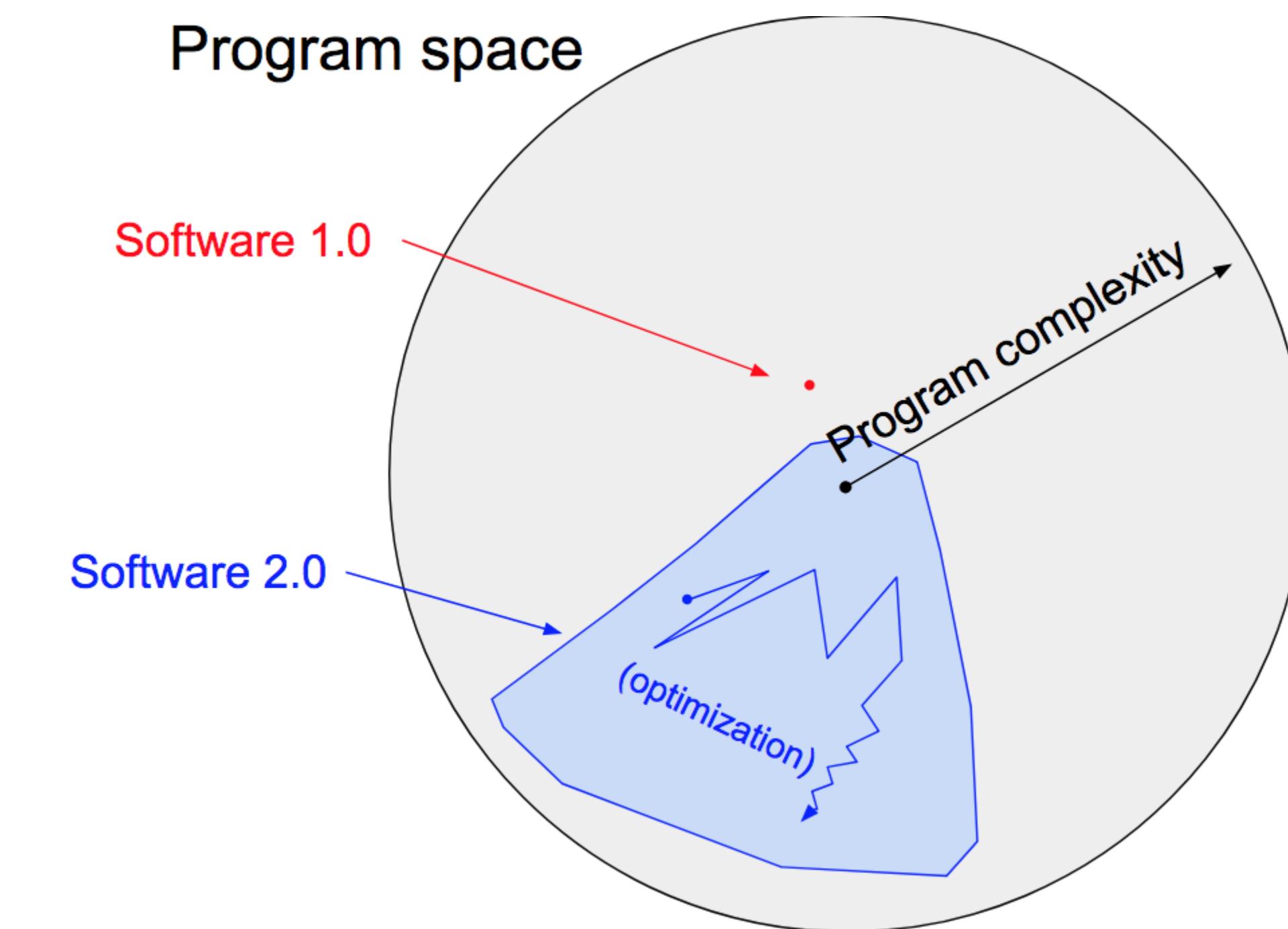
# Differentiable Programming



**Andrej Karpathy**

Director of AI at Tesla. Previously Research Scientist at OpenAI and PhD student at Stanford. I like to train deep neural nets on large datasets.

<https://medium.com/@karpathy/software-2-0-a64152b37c35>



**Writing software 2.0 by searching in the program space**

# Differentiable Programming

## Benefits compared to 1.0

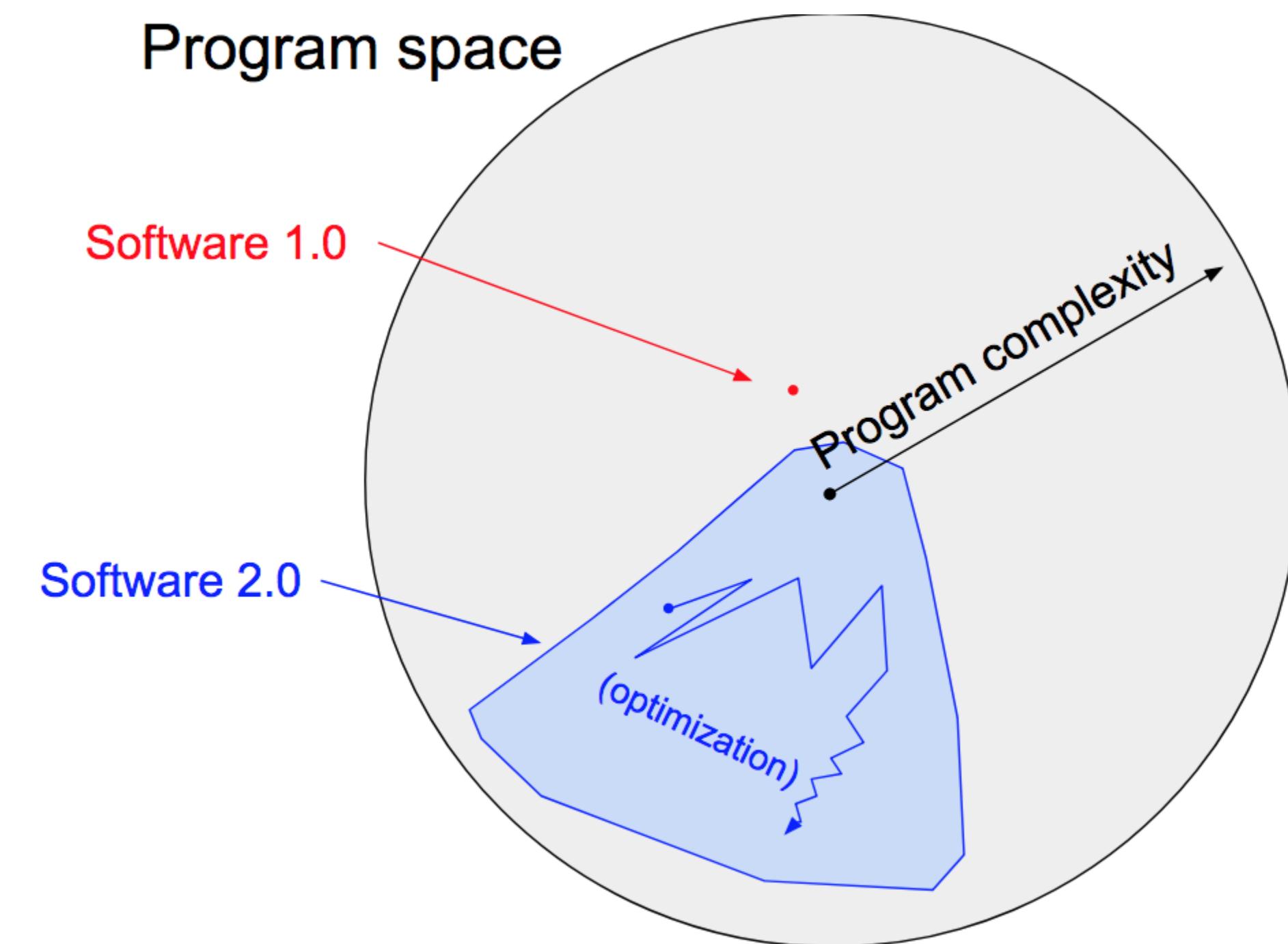
- Computationally homogeneous
- Simple to bake into silicon
- Constant running time
- Constant memory usage
- Highly portable & agile
- Modules can meld into an optimal whole
- Better than humans



**Andrej Karpathy**

Director of AI at Tesla. Previously Research Scientist at OpenAI and PhD student at Stanford. I like to train deep neural nets on large datasets.

<https://medium.com/@karpathy/software-2-0-a64152b37c35>



**Writing software 2.0 by searching in the program space**

# Differentiable Scientific Programming

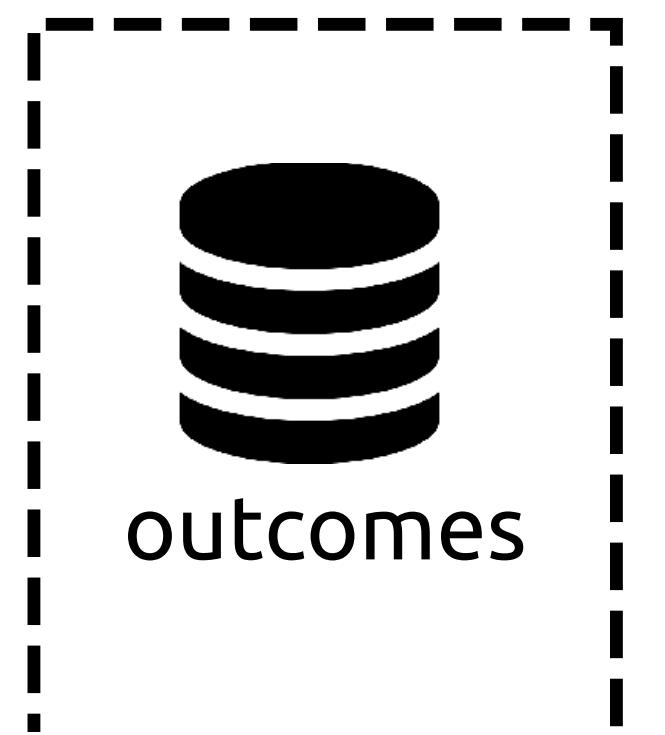
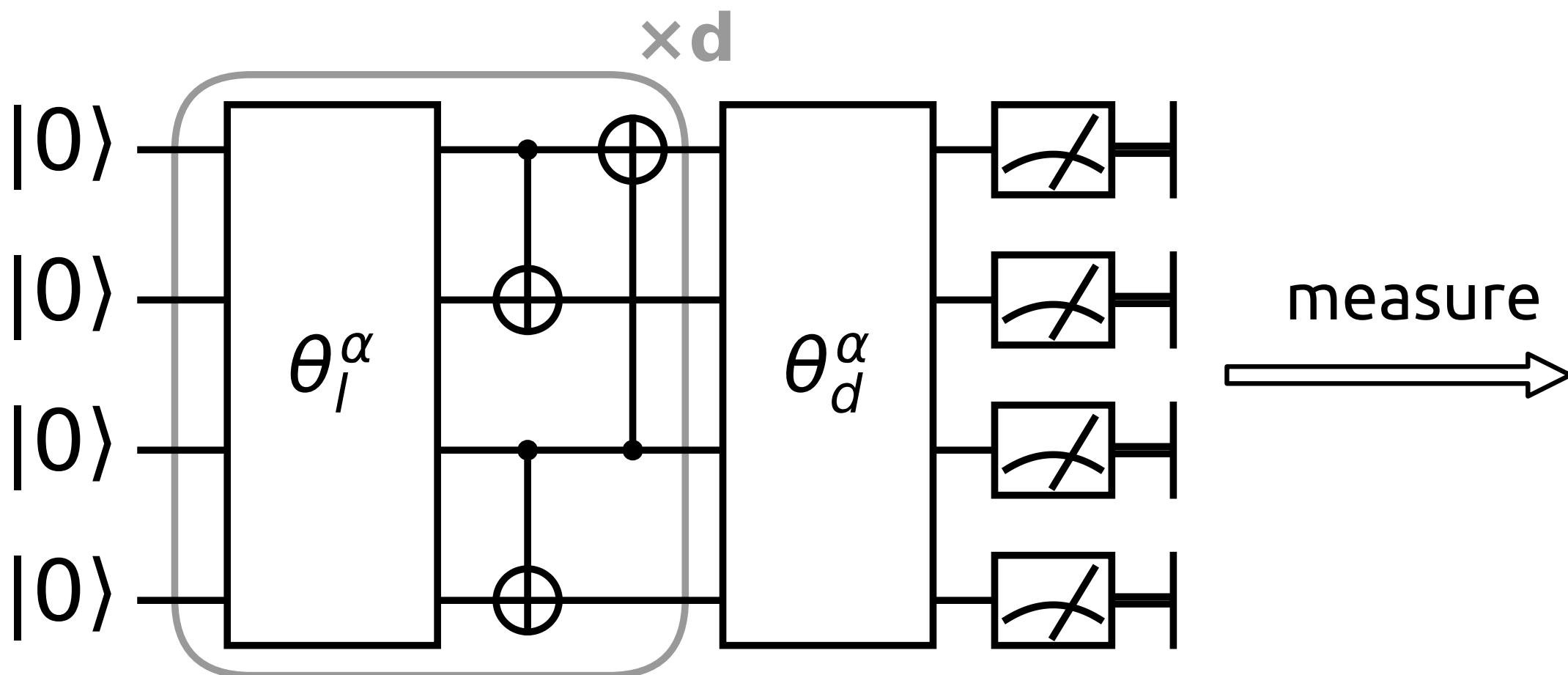
- Most linear algebra libraries are differentiable
- Condition/Sort/Permutations are also differentiable
- Differentiable ray tracer <https://people.csail.mit.edu/tzumao/diffrt/>
- Differentiable fluid simulations <https://rse-lab.cs.washington.edu/papers/spnets2018.pdf>
- Differentiable Monte Carlo/Tensor Network/Functional RG/  
Dynamical Mean Field Theory/Density Functional Theory...

# Differentiable Quantum Programming

With Liu, Zeng, Wu, Hu  
1804.04168, 1808.03425

## Short term:

What can we do with circuits of limited depth ?



## Long term:

Are we really good at programming a quantum computer ?

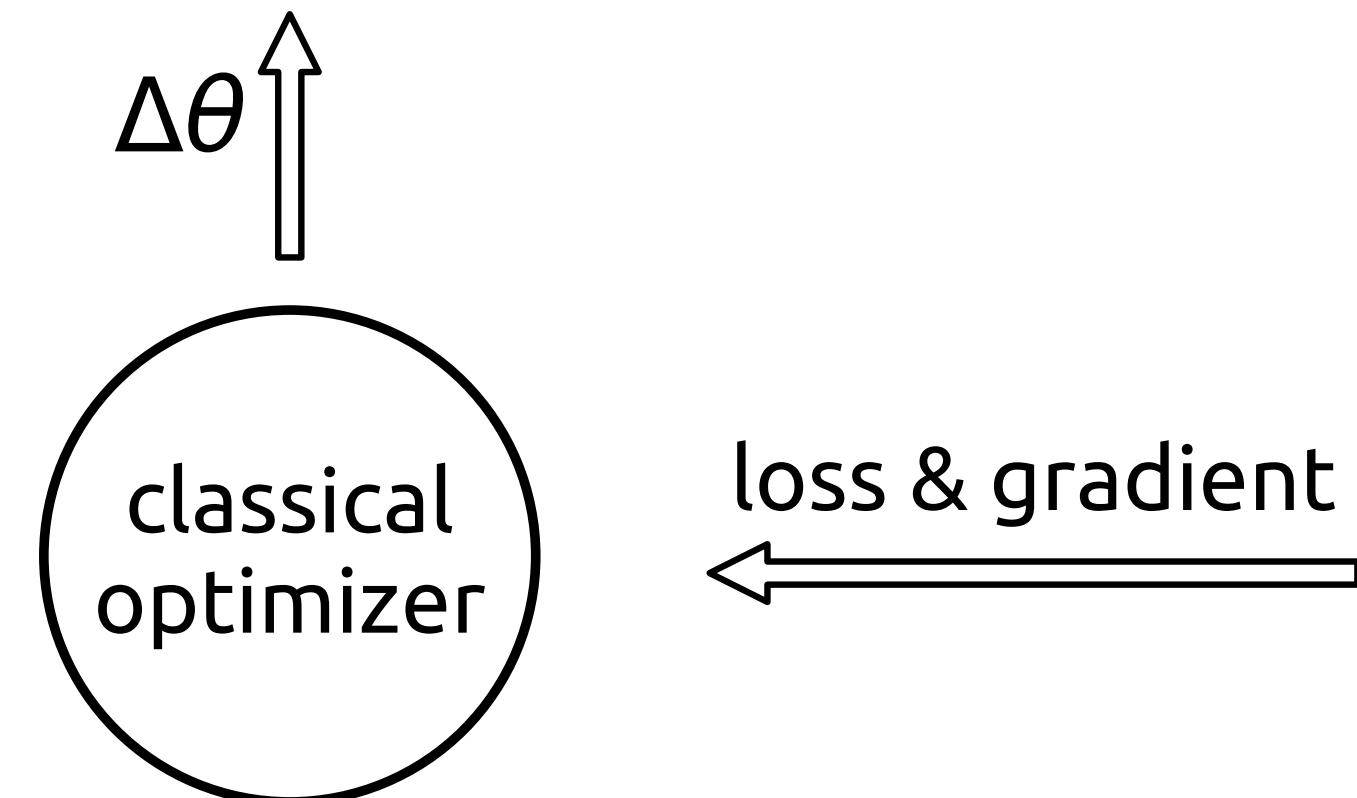
Quantum code



Andrej Karpathy ✅  
@karpathy

Following

Gradient descent can write code better than you. I'm sorry.



two-sample test

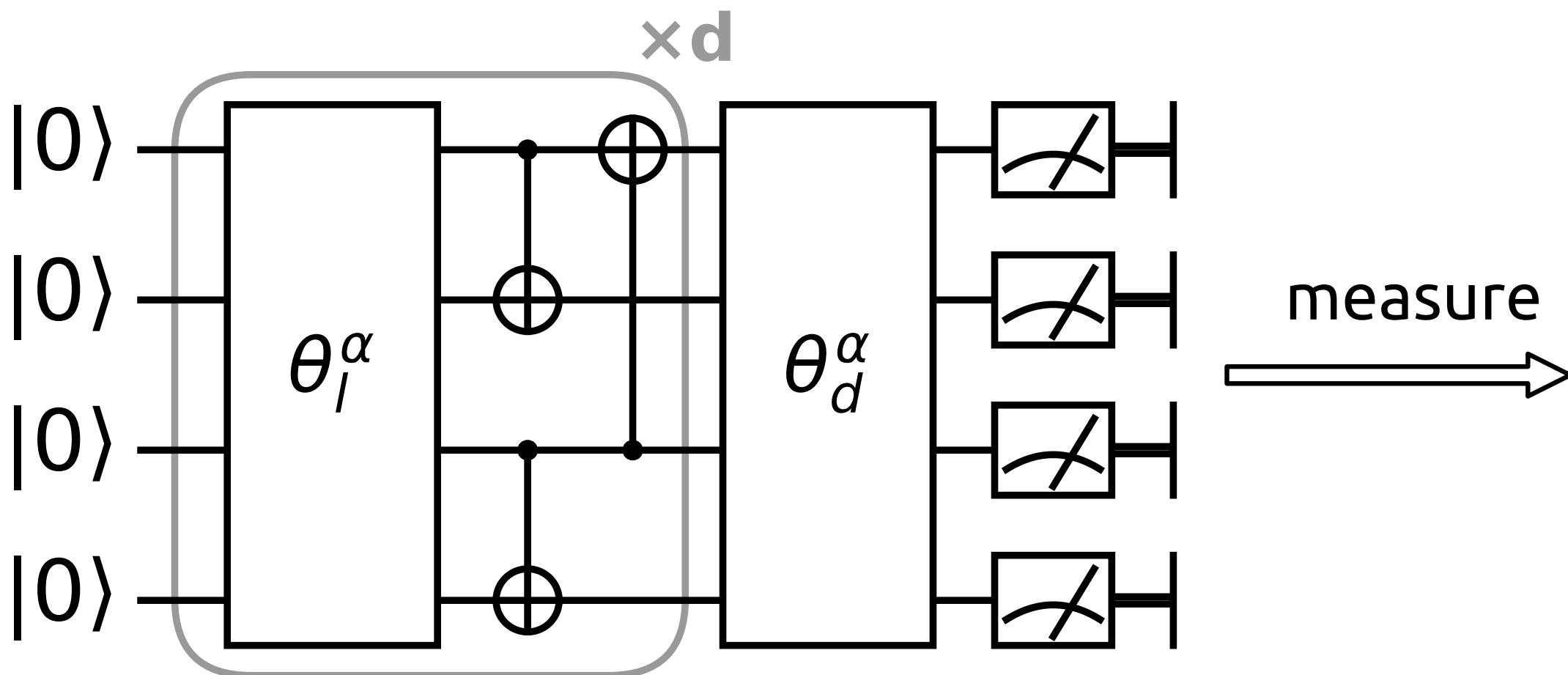


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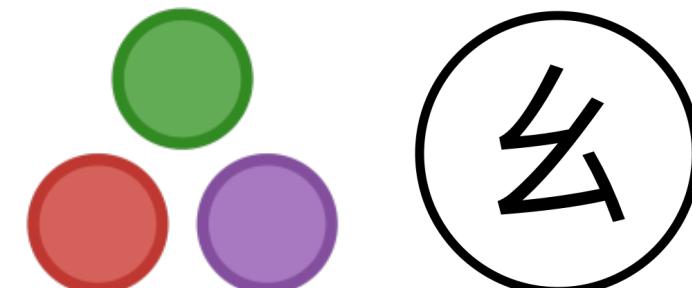
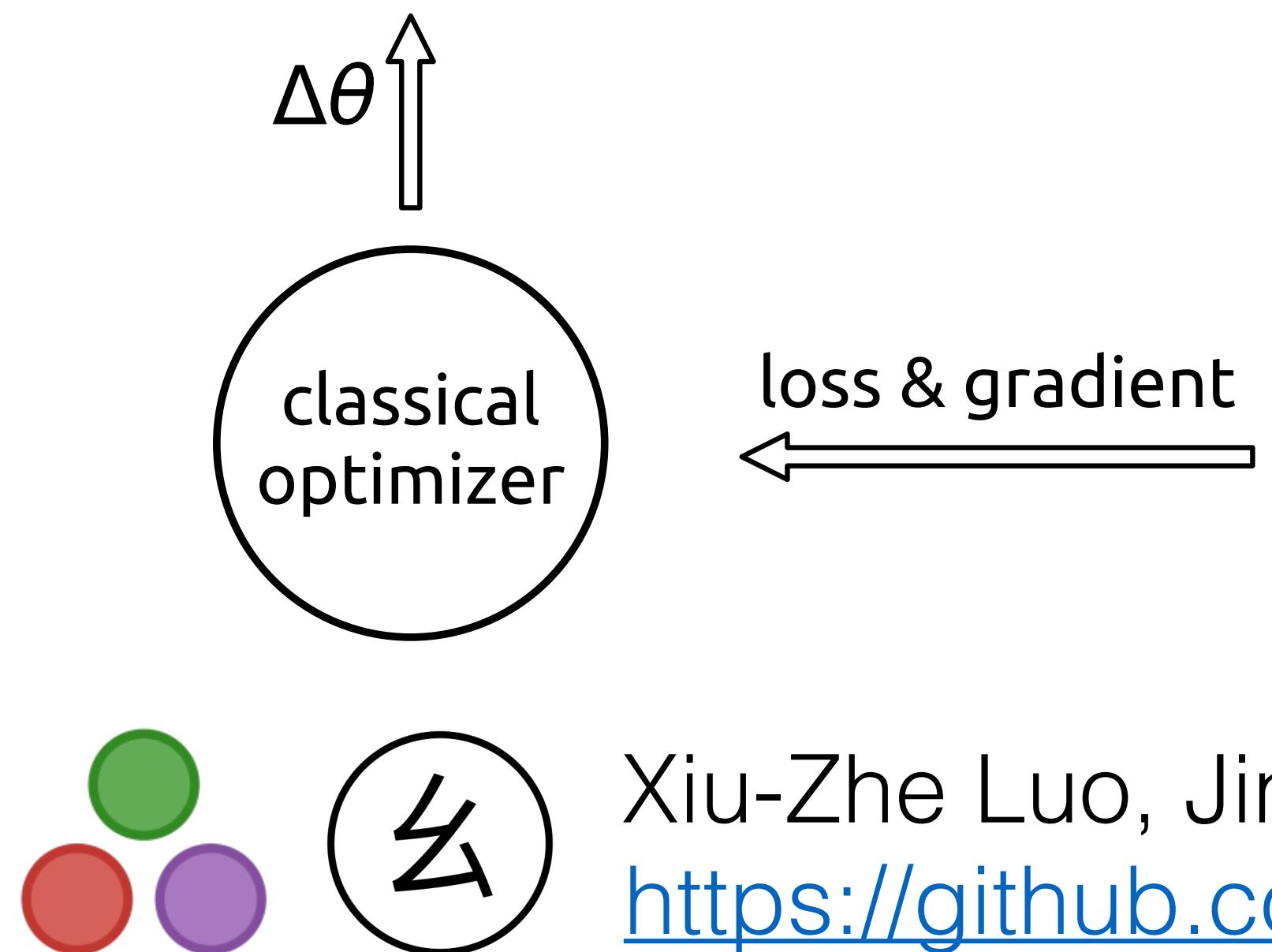
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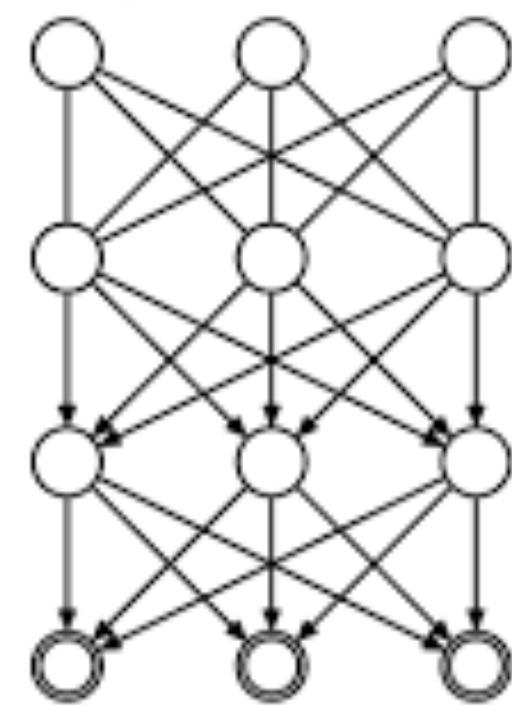
Following



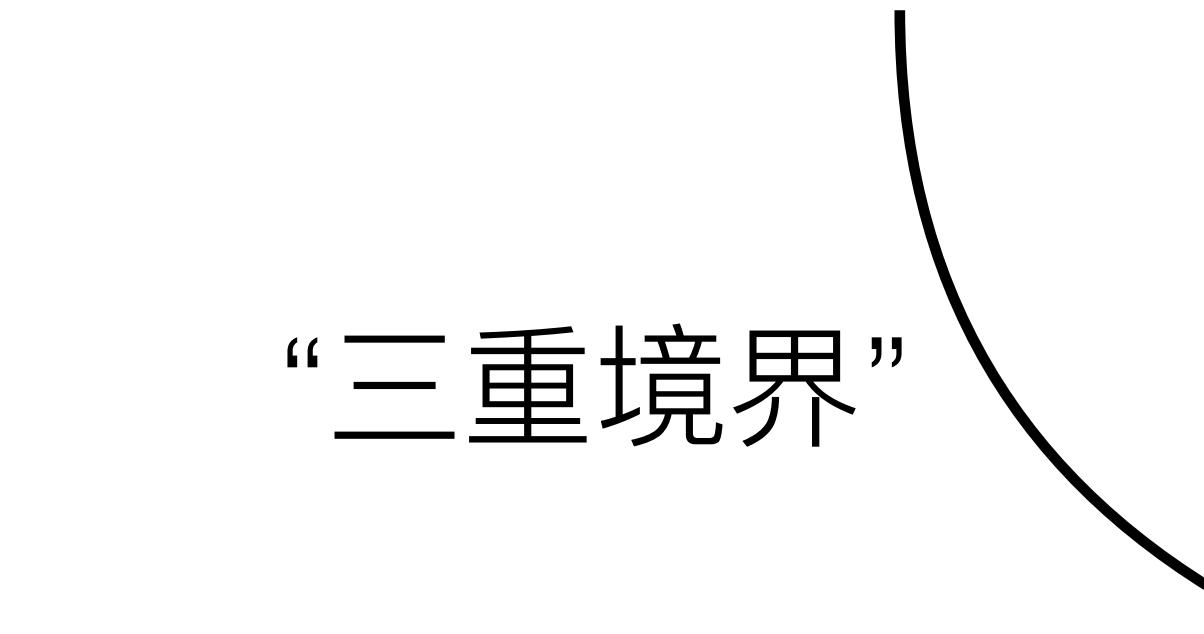
Xiu-Zhe Luo, Jinguo Liu  
<https://github.com/QuantumBFS/Yao.jl/>

# What is a deep neural network ?

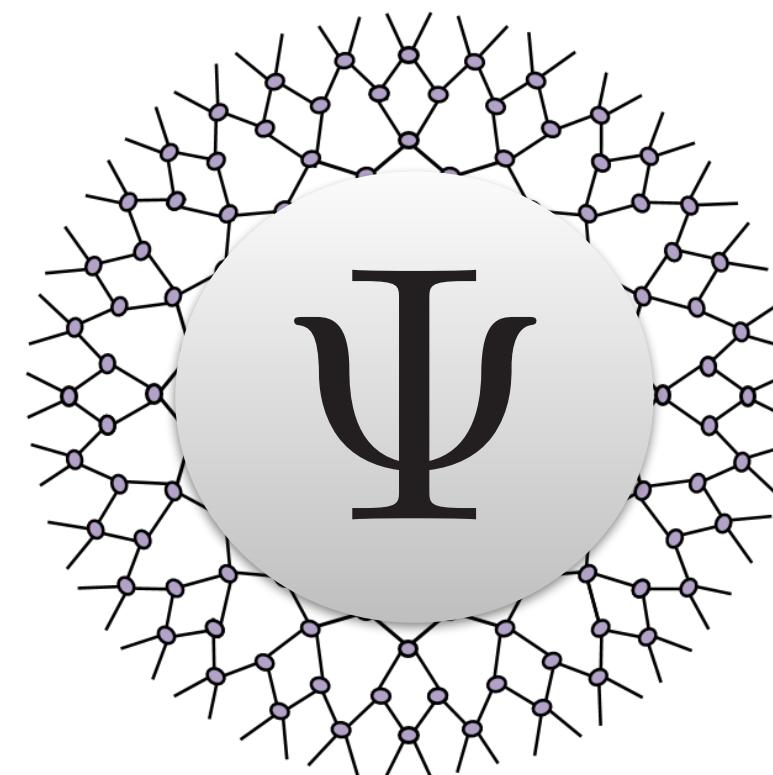
Neural Net



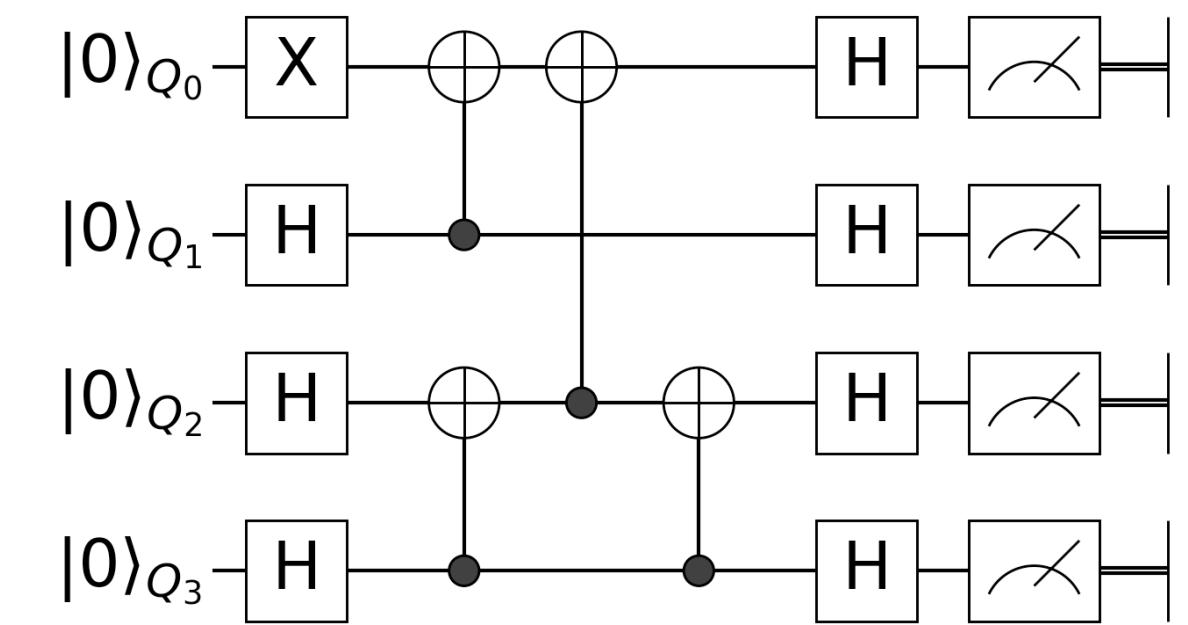
“三重境界”



Tensor Net



Quantum Circuit



1. Function Approximation
2. Probabilistic Transformation
3. Information Processing Device

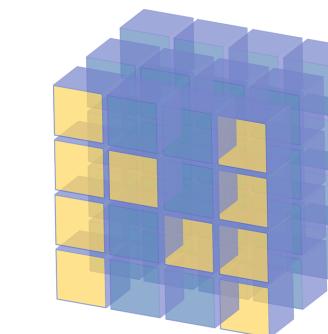
# Hands on time!



<https://github.com/wangleiphy/dl4csrc>

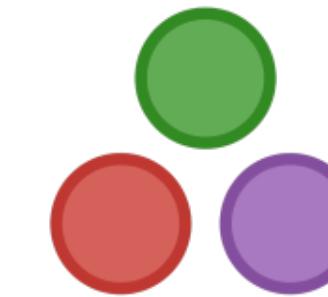
①

Back propagation from scratch



②

Differentiable Ising solver



③

Fun with normalizing flows

